

DERIVATIVES PRICELIST

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									March 27, 2023
INDEX (N25I)									
15-Jun-23	KE8000002983	June 17, 2022	June 15, 2023	80	2,907	2,860			-
21-Sep-23	KE8000003767	September 16, 2022	September 21, 2023	178	2,955	2,907			-
21-Dec-23	KE9100007765	December 16, 2022	December 21, 2023	269	3,001	2,951			-
21-Mar-24	KE9400001435	March 17, 2023	March 21, 2024	360	3,050	3,000			-
INDEX (25MN)									
15-Jun-23	KE8000002876	June 17, 2022	June 15, 2023	80	2,907	2,860			-
21-Sep-23	KE8000003650	September 16, 2022	September 21, 2023	178	2,955	2,907			-
21-Dec-23	KE9100007658	December 16, 2022	December 21, 2023	269	3,001	2,951			-
21-Mar-24	KE9400001328	March 17, 2023	March 21, 2024	360	3,050	3,000			-
SINGLE STOCK FUTURE (SCOM)									
15-Jun-23	KE8000003098	June 17, 2022	June 15, 2023	80	19.23	19.30			120
21-Sep-23	KE8000003874	September 16, 2022	September 21, 2023	178	18.24	18.31			-
21-Dec-23	KE9100007872	December 16, 2022	December 21, 2023	269	18.72	18.79			-
21-Mar-24	KE9400001542	March 17, 2023	March 21, 2024	360	19.23	19.30			-
SINGLE STOCK FUTURE (EQTY)									
15-Jun-23	KE8000003106	June 17, 2022	June 15, 2023	80	39.77	36.44			9
21-Sep-23	KE8000004096	September 16, 2022	September 21, 2023	178	40.91	37.48			-
21-Dec-23	KE9100007989	December 16, 2022	December 21, 2023	269	41.99	38.47			-
21-Mar-24	KE9400001765	March 17, 2023	March 21, 2024	360	43.14	39.53			-
SINGLE STOCK FUTURE (KCBG)									
15-Jun-23	KE8000003213	June 17, 2022	June 15, 2023	80	35.20	35.23			8
21-Sep-23	KE8000004104	September 16, 2022	September 21, 2023	178	36.20	36.23			-
21-Dec-23	KE9100008094	December 16, 2022	December 21, 2023	269	36.15	36.18			-
21-Mar-24	KE9400001658	March 17, 2023	March 21, 2024	360	37.14	37.17			-
SINGLE STOCK FUTURE (EABL)									
15-Jun-23	KE8000003320	June 17, 2022	June 15, 2023	80	174.15	174.30			-
21-Sep-23	KE8000004328	September 16, 2022	September 21, 2023	178	171.85	172.00			-
21-Dec-23	KE9100008102	December 16, 2022	December 21, 2023	269	176.40	176.55			-
21-Mar-24	KE9400001989	March 17, 2023	March 21, 2024	360	181.20	181.40			-
SINGLE STOCK FUTURE (BATK)									
15-Jun-23	KE8000003437	June 17, 2022	June 15, 2023	80	389.40	381.65			3
21-Sep-23	KE8000004435	September 16, 2022	September 21, 2023	178	395.50	387.50			-
21-Dec-23	KE9100008219	December 16, 2022	December 21, 2023	269	405.95	397.75			-
21-Mar-24	KE9400002094	March 17, 2023	March 21, 2024	360	417.10	408.65			-
SINGLE STOCK FUTURE (ABSA)									
15-Jun-23	KE8000003544	June 17, 2022	June 15, 2023	80	11.03	10.99			-
21-Sep-23	KE8000004542	September 16, 2022	September 21, 2023	178	11.14	11.10			-
21-Dec-23	KE9100008326	December 16, 2022	December 21, 2023	269	11.43	11.39			-
21-Mar-24	KE9400001872	March 17, 2023	March 21, 2024	360	11.75	11.70			-
SINGLE STOCK FUTURE (NCBA)									
15-Jun-23	KE8000000249	June 17, 2022	June 15, 2023	80	32.46	31.16			-
21-Sep-23	KE8000004658	September 16, 2022	September 21, 2023	178	31.38	30.04			-
21-Dec-23	KE9100008433	December 16, 2022	December 21, 2023	269	32.21	30.84			-
21-Mar-24	KE9400002102	March 17, 2023	March 21, 2024	360	33.09	31.69			-
SINGLE STOCK FUTURE (COOP)									
15-Jun-23	KE80000002546	June 17, 2022	June 15, 2023	80	11.29	11.36			-
21-Sep-23	KE8000004765	September 16, 2022	September 21, 2023	178	11.62	11.68			-
21-Dec-23	KE9100008540	December 16, 2022	December 21, 2023	269	11.92	11.99			-
21-Mar-24	KE9400002219	March 17, 2023	March 21, 2024	360	12.25	12.32			-
SINGLE STOCK FUTURE (SCBK)									
15-Jun-23	KE80000002652	June 17, 2022	June 15, 2023	80	155.15	155.05			-
21-Sep-23	KE8000004872	September 16, 2022	September 21, 2023	178	159.55	159.45			-
21-Dec-23	KE9100008656	December 16, 2022	December 21, 2023	269	157.75	157.65			-
21-Mar-24	KE9400002326	March 17, 2023	March 21, 2024	360	162.10	161.95			-
SINGLE STOCK FUTURE (IMHP)									
15-Jun-23	KE80000002769	June 17, 2022	June 15, 2023	80	16.74	15.89			1
21-Sep-23	KE8000004989	September 16, 2022	September 21, 2023	178	17.22	16.34			-
21-Dec-23	KE9100008763	December 16, 2022	December 21, 2023	269	17.67	16.77			-
21-Mar-24	KE9400002433	March 17, 2023	March 21, 2024	360	18.15	17.23			-

Total Volumes	
Today	Previous

Total Value	
Today	Previous
-	-

Total Open Interest	
Today	Previous
141	141

Abbr.

MTM: Mark To Market

Open interest: total number of long or short positions that remain outstanding at the end of a particular trading day

Average Traded Price: Means the Volume Weighted Traded Price

Contracts that have traded on a particular day will be marked to market based on the volume weighted average price (VWAP) while contracts that have not traded will be marked to market based on the NSE's fair value calculation.

SSF- 1000 below Kes.100
100 above Kes.100

INDEX-100
MINI-INDEX - 10

Nominal:

MINI-INDEX - 10

DISCLAIMER: Utmost care has been taken in the preparation of this report. However, the Nairobi Securities Exchange does not warrant accuracy, adequacy or completeness of this information and expressly disclaims liability for errors or omissions in this information. No warranty of any kind, implied, express or statutory is given in conjunction with the information.