

DERIVATIVES PRICELIST

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									May 29, 2023
INDEX (N25I)									
15-Jun-23	KE8000002983	June 17, 2022	June 15, 2023	17	2.595	2.547			-
21-Sep-23	KE8000003767	September 16, 2022	September 21, 2023	115	2.639	2.590			-
21-Dec-23	KE9100007765	December 16, 2022	December 21, 2023	206	2.682	2.633			-
21-Mar-24	KE9400001435	March 17, 2023	March 21, 2024	297	2.729	2.679			-
INDEX (25MN)									
15-Jun-23	KE8000002876	June 17, 2022	June 15, 2023	17	2.595	2.547			1
21-Sep-23	KE8000003650	September 16, 2022	September 21, 2023	115	2.639	2.590			-
21-Dec-23	KE9100007658	December 16, 2022	December 21, 2023	206	2.682	2.633			-
21-Mar-24	KE9400001328	March 17, 2023	March 21, 2024	297	2.729	2.679			-
SINGLE STOCK FUTURE (SCOM)									
15-Jun-23	KE8000003098	June 17, 2022	June 15, 2023	17	15.31	15.12			122
21-Sep-23	KE8000003874	September 16, 2022	September 21, 2023	115	14.21	14.02			-
21-Dec-23	KE9100007872	December 16, 2022	December 21, 2023	206	14.60	14.41			-
21-Mar-24	KE9400001542	March 17, 2023	March 21, 2024	297	15.01	14.81			-
SINGLE STOCK FUTURE (EQTY)									
15-Jun-23	KE8000003106	June 17, 2022	June 15, 2023	17	36.50	37.00	1	36.500	9
21-Sep-23	KE8000004096	September 16, 2022	September 21, 2023	115	38.64	38.16			-
21-Dec-23	KE9100007989	December 16, 2022	December 21, 2023	206	39.70	39.21			-
21-Mar-24	KE9400001765	March 17, 2023	March 21, 2024	297	40.81	40.30			-
SINGLE STOCK FUTURE (KCBG)									
15-Jun-23	KE8000003213	June 17, 2022	June 15, 2023	17	31.99	31.21			10
21-Sep-23	KE8000004104	September 16, 2022	September 21, 2023	115	32.91	32.11			-
21-Dec-23	KE9100008079	December 16, 2022	December 21, 2023	206	32.81	31.99			-
21-Mar-24	KE9400001658	March 17, 2023	March 21, 2024	297	33.73	32.88			-
SINGLE STOCK FUTURE (EABL)									
15-Jun-23	KE8000003320	June 17, 2022	June 15, 2023	17	150.60	146.95			-
21-Sep-23	KE8000004328	September 16, 2022	September 21, 2023	115	147.70	143.95			-
21-Dec-23	KE9100008102	December 16, 2022	December 21, 2023	206	151.75	147.90			-
21-Mar-24	KE9400001989	March 17, 2023	March 21, 2024	297	156.00	152.05			-
SINGLE STOCK FUTURE (BATK)									
15-Jun-23	KE8000003437	June 17, 2022	June 15, 2023	17	409.70	399.00			13
21-Sep-23	KE8000004435	September 16, 2022	September 21, 2023	115	416.45	405.45			-
21-Dec-23	KE9100008219	December 16, 2022	December 21, 2023	206	427.90	416.60			-
21-Mar-24	KE9400002094	March 17, 2023	March 21, 2024	297	439.90	428.25			-
SINGLE STOCK FUTURE (ABSA)									
15-Jun-23	KE8000003544	June 17, 2022	June 15, 2023	17	11.05	10.85			2
21-Sep-23	KE8000004542	September 16, 2022	September 21, 2023	115	11.16	10.97			-
21-Dec-23	KE9100008326	December 16, 2022	December 21, 2023	206	11.47	11.27			-
21-Mar-24	KE9400001872	March 17, 2023	March 21, 2024	297	11.79	11.59			-
SINGLE STOCK FUTURE (NCBA)									
15-Jun-23	KE8000002439	June 17, 2022	June 15, 2023	17	35.15	34.77			2
21-Sep-23	KE8000004658	September 16, 2022	September 21, 2023	115	34.16	33.78			-
21-Dec-23	KE9100008433	December 16, 2022	December 21, 2023	206	35.10	34.70			-
21-Mar-24	KE9400002102	March 17, 2023	March 21, 2024	297	36.08	35.68			-
SINGLE STOCK FUTURE (COOP)									
15-Jun-23	KE8000002546	June 17, 2022	June 15, 2023	17	12.05	11.46			6
21-Sep-23	KE8000004765	September 16, 2022	September 21, 2023	115	12.40	11.79			-
21-Dec-23	KE9100008540	December 16, 2022	December 21, 2023	206	12.74	12.11			-
21-Mar-24	KE9400002219	March 17, 2023	March 21, 2024	297	13.10	12.45			-
SINGLE STOCK FUTURE (SCBK)									
15-Jun-23	KE8000002652	June 17, 2022	June 15, 2023	17	149.10	146.45			-
21-Sep-23	KE8000004872	September 16, 2022	September 21, 2023	115	153.40	150.70			-
21-Dec-23	KE9100008656	December 16, 2022	December 21, 2023	206	151.60	148.85			-
21-Mar-24	KE9400002326	March 17, 2023	March 21, 2024	297	155.85	153.00			-
SINGLE STOCK FUTURE (IMHP)									
15-Jun-23	KE8000002769	June 17, 2022	June 15, 2023	17	16.67	15.93			1
21-Sep-23	KE8000004989	September 16, 2022	September 21, 2023	115	17.15	16.39			-
21-Dec-23	KE9100008763	December 16, 2022	December 21, 2023	206	17.62	16.84			-
21-Mar-24	KE9400002433	March 17, 2023	March 21, 2024	297	18.11	17.31			-

Total Volumes	
Today	Previous
1	20

Total Value	
Today	Previous
36,500	521,250

Total Open Interest	
Today	Previous
168	168

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:

INDEX-100
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.