

**DERIVATIVES PRICELIST**

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									September 1, 2023
INDEX (N25I)									
21-Sep-23	KE8000003767	September 16, 2022	September 21, 2023	20	2.574	2.590			-
21-Dec-23	KE9100007765	December 16, 2022	December 21, 2023	111	2.635	2.649			-
21-Mar-24	KE9400001435	March 17, 2023	March 21, 2024	202	2.695	2.706			-
20-Jun-24	KE9400002656	June 16, 2023	June 20, 2024	293	2.754	2.771			-
INDEX (25MN)									
21-Sep-23	KE8000003650	September 16, 2022	September 21, 2023	20	2.574	2.590			1
21-Dec-23	KE9100007658	December 16, 2022	December 21, 2023	111	2.635	2.649			2
21-Mar-24	KE9400001328	March 17, 2023	March 21, 2024	202	2.695	2.706			-
20-Jun-24	KE9400002540	June 16, 2023	June 20, 2024	293	2.754	2.771			-
SINGLE STOCK FUTURE (SCOM)									
21-Sep-23	KE8000003874	September 16, 2022	September 21, 2023	20	15.75	15.75	2	31,500	48
21-Dec-23	KE9100007872	December 16, 2022	December 21, 2023	111	15.71	16.02			-
21-Mar-24	KE9400001542	March 17, 2023	March 21, 2024	202	16.23	16.53			-
20-Jun-24	KE9400002763	June 16, 2023	June 20, 2024	293	16.76	17.09			-
SINGLE STOCK FUTURE (EQTY)									
21-Sep-23	KE8000004096	September 16, 2022	September 21, 2023	20	38.70	39.11			21
21-Dec-23	KE9100007989	December 16, 2022	December 21, 2023	111	40.01	40.41			-
21-Mar-24	KE9400001765	March 17, 2023	March 21, 2024	202	41.33	41.70			-
20-Jun-24	KE9400002987	June 16, 2023	June 20, 2024	293	42.66	43.12			-
SINGLE STOCK FUTURE (KCBG)									
21-Sep-23	KE8000004104	September 16, 2022	September 21, 2023	20	23.60	24.19			22
21-Dec-23	KE9100008094	December 16, 2022	December 21, 2023	111	23.40	23.54			-
21-Mar-24	KE9400001658	March 17, 2023	March 21, 2024	202	24.17	24.29			-
20-Jun-24	KE9400002870	June 16, 2023	June 20, 2024	293	24.95	25.12			-
SINGLE STOCK FUTURE (EABL)									
21-Sep-23	KE8000004328	September 16, 2022	September 21, 2023	20	135.00	134.90	3	40,500	2
21-Dec-23	KE9100008102	December 16, 2022	December 21, 2023	111	139.70	139.35			-
21-Mar-24	KE9400001989	March 17, 2023	March 21, 2024	202	144.30	143.80			-
20-Jun-24	KE9400003100	June 16, 2023	June 20, 2024	293	148.95	148.70			-
SINGLE STOCK FUTURE (BATK)									
21-Sep-23	KE8000004435	September 16, 2022	September 21, 2023	20	422.70	422.55			11
21-Dec-23	KE9100008219	December 16, 2022	December 21, 2023	111	437.00	436.55			-
21-Mar-24	KE9400002094	March 17, 2023	March 21, 2024	202	451.40	450.45			-
20-Jun-24	KE9400003217	June 16, 2023	June 20, 2024	293	466.00	465.85			-
SINGLE STOCK FUTURE (ABSA)									
21-Sep-23	KE8000004542	September 16, 2022	September 21, 2023	20	11.43	11.58			-
21-Dec-23	KE9100008326	December 16, 2022	December 21, 2023	111	12.02	11.96			-
21-Mar-24	KE9400001872	March 17, 2023	March 21, 2024	202	12.42	12.34			-
20-Jun-24	KE9400003092	June 16, 2023	June 20, 2024	293	12.82	12.76			-
SINGLE STOCK FUTURE (NCBA)									
21-Sep-23	KE8000004638	September 16, 2022	September 21, 2023	20	38.26	37.96			-
21-Dec-23	KE9100008453	December 16, 2022	December 21, 2023	111	39.55	39.22			-
21-Mar-24	KE9400002102	March 17, 2023	March 21, 2024	202	40.85	40.47			-
20-Jun-24	KE9400003324	June 16, 2023	June 20, 2024	293	42.18	41.85			-
SINGLE STOCK FUTURE (COOP)									
21-Sep-23	KE8000004765	September 16, 2022	September 21, 2023	20	11.93	11.73			-
21-Dec-23	KE9100008540	December 16, 2022	December 21, 2023	111	12.33	12.12			-
21-Mar-24	KE9400002219	March 17, 2023	March 21, 2024	202	12.74	12.50			-
20-Jun-24	KE9400003548	June 16, 2023	June 20, 2024	293	13.15	12.93			-
SINGLE STOCK FUTURE (SCBK)									
21-Sep-23	KE8000004872	September 16, 2022	September 21, 2023	20	161.05	160.30			-
21-Dec-23	KE9100008656	December 16, 2022	December 21, 2023	111	160.45	159.60			-
21-Mar-24	KE9400002326	March 17, 2023	March 21, 2024	202	165.75	164.70			-
20-Jun-24	KE9400003654	June 16, 2023	June 20, 2024	293	171.10	170.30			-
SINGLE STOCK FUTURE (IMHP)									
21-Sep-23	KE8000004989	September 16, 2022	September 21, 2023	20	18.17	18.12			-
21-Dec-23	KE9100008763	December 16, 2022	December 21, 2023	111	18.78	18.72			-
21-Mar-24	KE9400002433	March 17, 2023	March 21, 2024	202	19.40	19.32			-
20-Jun-24	KE9400003878	June 16, 2023	June 20, 2024	293	20.03	19.98			-

Total Volumes	
Today	Previous
5	22

Total Value	
Today	Previous
72.000	490.100

Total Open Interest	
Today	Previous
109	112

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

**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.