

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 6, 2023
INDEX (N25I)									
21-Sep-23	KE8000003767	September 16, 2022	September 21, 2023	15	2,563	2,565			-
21-Dec-23	KE9100007658	December 16, 2022	December 21, 2023	106	2,624	2,626			-
21-Mar-24	KE9400001435	March 17, 2023	March 21, 2024	197	2,683	2,686			-
20-Jun-24	KE9400002656	June 16, 2023	June 20, 2024	288	2,743	2,745			-
INDEX (25MN)									
21-Sep-23	KE8000003650	September 16, 2022	September 21, 2023	15	2,563	2,565			1
21-Dec-23	KE9100007658	December 16, 2022	December 21, 2023	106	2,624	2,626			2
21-Mar-24	KE9400001328	March 17, 2023	March 21, 2024	197	2,683	2,686			2
20-Jun-24	KE9400002540	June 16, 2023	June 20, 2024	288	2,743	2,745			-
SINGLE STOCK FUTURE (SCOM)									
21-Sep-23	KE8000003874	September 16, 2022	September 21, 2023	15	15.58	15.63	36	561,200	36
21-Dec-23	KE9100007872	December 16, 2022	December 21, 2023	106	15.68	15.69			-
21-Mar-24	KE9400001542	March 17, 2023	March 21, 2024	197	16.20	16.21			-
20-Jun-24	KE9400002296	June 16, 2023	June 20, 2024	288	16.73	16.73			-
SINGLE STOCK FUTURE (EQTY)									
21-Sep-23	KE8000004096	September 16, 2022	September 21, 2023	15	38.89	38.40			20
21-Dec-23	KE9100007989	December 16, 2022	December 21, 2023	106	40.20	39.69			-
21-Mar-24	KE9400001765	March 17, 2023	March 21, 2024	197	41.52	41.00			-
20-Jun-24	KE9400002987	June 16, 2023	June 20, 2024	288	42.87	42.33			-
SINGLE STOCK FUTURE (KCBG)									
21-Sep-23	KE8000004104	September 16, 2022	September 21, 2023	15	23.46	23.42			22
21-Dec-23	KE9100008102	December 16, 2022	December 21, 2023	106	23.25	23.21			-
21-Mar-24	KE9400001658	March 17, 2023	March 21, 2024	197	24.01	23.97			-
20-Jun-24	KE9400002870	June 16, 2023	June 20, 2024	288	24.79	24.75			-
SINGLE STOCK FUTURE (EABL)									
21-Sep-23	KE8000004328	September 16, 2022	September 21, 2023	15	130.35	133.65			3
21-Dec-23	KE9100008102	December 16, 2022	December 21, 2023	106	134.75	138.20			-
21-Mar-24	KE9400001989	March 17, 2023	March 21, 2024	197	139.20	142.75			-
20-Jun-24	KE9400003100	June 16, 2023	June 20, 2024	288	143.70	147.35			-
SINGLE STOCK FUTURE (BATK)									
21-Sep-23	KE8000004435	September 16, 2022	September 21, 2023	15	420.15	420.15	1	42,015	11
21-Dec-23	KE9100008219	December 16, 2022	December 21, 2023	106	434.15	434.30			-
21-Mar-24	KE9400002094	March 17, 2023	March 21, 2024	197	448.45	448.60			-
20-Jun-24	KE9400003217	June 16, 2023	June 20, 2024	288	463.00	463.15			-
SINGLE STOCK FUTURE (ABSA)									
21-Sep-23	KE8000004542	September 16, 2022	September 21, 2023	15	11.61	11.61			-
21-Dec-23	KE9100008326	December 16, 2022	December 21, 2023	106	12.00	12.00			-
21-Mar-24	KE9400001872	March 17, 2023	March 21, 2024	197	12.39	12.40			-
20-Jun-24	KE9400003092	June 16, 2023	June 20, 2024	288	12.79	12.80			-
SINGLE STOCK FUTURE (NCBA)									
21-Sep-23	KE8000004658	September 16, 2022	September 21, 2023	15	38.14	38.20			-
21-Dec-23	KE9100008433	December 16, 2022	December 21, 2023	106	39.43	39.49			-
21-Mar-24	KE9400002102	March 17, 2023	March 21, 2024	197	40.72	40.79			-
20-Jun-24	KE9400003324	June 16, 2023	June 20, 2024	288	42.04	42.11			-
SINGLE STOCK FUTURE (COOP)									
21-Sep-23	KE8000004745	September 16, 2022	September 21, 2023	15	11.96	12.01			-
21-Dec-23	KE9100008540	December 16, 2022	December 21, 2023	106	12.36	12.42			-
21-Mar-24	KE9400002219	March 17, 2023	March 21, 2024	197	12.77	12.83			-
20-Jun-24	KE9400003548	June 16, 2023	June 20, 2024	288	13.18	13.24			-
SINGLE STOCK FUTURE (SCBK)									
21-Sep-23	KE8000004872	September 16, 2022	September 21, 2023	15	160.75	160.80			-
21-Dec-23	KE9100008656	December 16, 2022	December 21, 2023	106	160.15	160.20			-
21-Mar-24	KE9400002326	March 17, 2023	March 21, 2024	197	165.45	165.50			-
20-Jun-24	KE9400003654	June 16, 2023	June 20, 2024	288	170.80	170.85			-
SINGLE STOCK FUTURE (IMHP)									
21-Sep-23	KE8000004989	September 16, 2022	September 21, 2023	15	17.99	17.99			-
21-Dec-23	KE9100008763	December 16, 2022	December 21, 2023	106	18.59	18.60			-
21-Mar-24	KE9400002433	March 17, 2023	March 21, 2024	197	19.20	19.21			-
20-Jun-24	KE9400003878	June 16, 2023	June 20, 2024	288	19.83	19.83			-

Total Volumes	
Today	Previous
37	7

Total Value	
Today	Previous
603.215	109.450

Total Open Interest	
Today	Previous
97	107

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.

100 above Kes.100

INDEX-100

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.