

DERIVATIVES PRICELIST

| Contract Type | ISIN | Listing Date | Expiry Date | Days to Expiry | MTM Price | Previous Price | Total Volume Contracts | Total Value | Open Interest Contracts |
|-----------------------------------|--------------|--------------------|--------------------|----------------|-----------|----------------|------------------------|-------------|-------------------------|
| INDEX (N25I) | | | | | | | | | |
| 16-Sep-21 | KE7000009768 | September 18, 2020 | September 16, 2021 | 45 | 3,876 | 3,892 | | | 1 |
| 16-Dec-21 | KE7000001540 | December 18, 2020 | December 16, 2021 | 136 | 3,905 | 3,922 | | | - |
| 17-Mar-22 | KE7000002878 | March 19, 2021 | March 17, 2022 | 227 | 3,935 | 3,951 | | | - |
| 16-Jun-22 | KE7000004213 | June 18, 2021 | June 16, 2022 | 318 | 3,967 | 3,984 | | | - |
| INDEX (25MN) | | | | | | | | | |
| 16-Sep-21 | KE7000003876 | September 18, 2020 | September 16, 2021 | 45 | 3,876 | 3,892 | | | 6 |
| 16-Dec-21 | KE7000003983 | December 18, 2020 | December 16, 2021 | 136 | 3,905 | 3,922 | | | - |
| 17-Mar-22 | KE7000004098 | March 19, 2021 | March 17, 2022 | 227 | 3,935 | 3,951 | | | - |
| 16-Jun-22 | KE7000004106 | June 18, 2021 | June 16, 2022 | 318 | 3,967 | 3,984 | | | - |
| SINGLE STOCK FUTURE (SCOM) | | | | | | | | | |
| 16-Sep-21 | KE7000009875 | September 18, 2020 | September 16, 2021 | 45 | 41.18 | 41.45 | 12 | 494,250 | 51 |
| 16-Dec-21 | KE7000001656 | December 18, 2020 | December 16, 2021 | 136 | 42.42 | 42.06 | | | 22 |
| 17-Mar-22 | KE7000002985 | March 19, 2021 | March 17, 2022 | 227 | 43.20 | 42.84 | | | - |
| 16-Jun-22 | KE7000004320 | June 18, 2021 | June 16, 2022 | 318 | 44.02 | 43.66 | | | - |
| SINGLE STOCK FUTURE (EQTY) | | | | | | | | | |
| 16-Sep-21 | KE7000009982 | September 18, 2020 | September 16, 2021 | 45 | 48.22 | 49.21 | 1 | 48,220 | 25 |
| 16-Dec-21 | KE7000001763 | December 18, 2020 | December 16, 2021 | 136 | 50.10 | 50.13 | | | 15 |
| 17-Mar-22 | KE7000003090 | March 19, 2021 | March 17, 2022 | 227 | 51.03 | 51.06 | | | 1 |
| 16-Jun-22 | KE7000004437 | June 18, 2021 | June 16, 2022 | 318 | 52.00 | 52.03 | | | - |
| SINGLE STOCK FUTURE (KCBG) | | | | | | | | | |
| 16-Sep-21 | KE7000001094 | September 18, 2020 | September 16, 2021 | 45 | 45.97 | 45.64 | | | 22 |
| 16-Dec-21 | KE7000001870 | December 18, 2020 | December 16, 2021 | 136 | 45.85 | 46.85 | 1 | 45,850 | 17 |
| 17-Mar-22 | KE7000003108 | March 19, 2021 | March 17, 2022 | 227 | 46.75 | 47.72 | 4 | 187,000 | 9 |
| 16-Jun-22 | KE7000004544 | June 18, 2021 | June 16, 2022 | 318 | 48.60 | 48.63 | | | 1 |
| SINGLE STOCK FUTURE (EABL) | | | | | | | | | |
| 16-Sep-21 | KE7000001102 | September 18, 2020 | September 16, 2021 | 45 | 181.80 | 179.80 | 1 | 18,180 | 17 |
| 16-Dec-21 | KE7000001987 | December 18, 2020 | December 16, 2021 | 136 | 186.70 | 184.00 | | | 15 |
| 17-Mar-22 | KE7000003215 | March 19, 2021 | March 17, 2022 | 227 | 190.15 | 187.40 | | | - |
| 16-Jun-22 | KE7000004650 | June 18, 2021 | June 16, 2022 | 318 | 193.80 | 191.00 | | | - |
| SINGLE STOCK FUTURE (BATK) | | | | | | | | | |
| 16-Sep-21 | KE7000001219 | September 18, 2020 | September 16, 2021 | 45 | 459.40 | 463.95 | | | 7 |
| 16-Dec-21 | KE7000002092 | December 18, 2020 | December 16, 2021 | 136 | 467.95 | 473.10 | | | 3 |
| 17-Mar-22 | KE7000003322 | March 19, 2021 | March 17, 2022 | 227 | 476.60 | 481.85 | | | - |
| 16-Jun-22 | KE7000004767 | June 18, 2021 | June 16, 2022 | 318 | 485.70 | 491.05 | | | - |
| SINGLE STOCK FUTURE (ABSA) | | | | | | | | | |
| 16-Sep-21 | KE7000001326 | September 18, 2020 | September 16, 2021 | 45 | 9.98 | 10.00 | | | 31 |
| 16-Dec-21 | KE7000002100 | December 18, 2020 | December 16, 2021 | 136 | 10.16 | 10.19 | | | 14 |
| 17-Mar-22 | KE7000003439 | March 19, 2021 | March 17, 2022 | 227 | 10.35 | 10.38 | | | 30 |
| 16-Jun-22 | KE7000004874 | June 18, 2021 | June 16, 2022 | 318 | 10.55 | 10.58 | | | 5 |

| Total Volumes | |
|---------------|----------|
| Today | Previous |
| 19 | 23 |

| Total Value | |
|-------------|----------|
| Today | Previous |
| 793,500 | 704,855 |

| Total Open Interest | |
|---------------------|----------|
| Today | Previous |
| 292 | 288 |

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

Nominal:

INDEX-100

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.

