

**DERIVATIVES PRICELIST**

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
August 4, 2021									
INDEX (N25I)									
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	43	3.865	3.863			1
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	134	3.895	3.892			-
17-Mar-22	KE7000002878	March 19, 2021	March 17, 2022	225	3.924	3.922			-
16-Jun-22	KE7000004213	June 18, 2021	June 16, 2022	316	3.956	3.954			-
INDEX (25MMN)									
16-Sep-21	KE7000003876	September 18, 2020	September 16, 2021	43	3.865	3.876			6
16-Dec-21	KE7000003983	December 18, 2020	December 16, 2021	134	3.895	3.892			-
17-Mar-22	KE7000004098	March 19, 2021	March 17, 2022	225	3.924	3.922			-
16-Jun-22	KE7000004106	June 18, 2021	June 16, 2022	316	3.956	3.954			-
SINGLE STOCK FUTURE (SCOM)									
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	43	41.26	41.23	14	577,700	40
16-Dec-21	KE7000001656	December 18, 2020	December 16, 2021	134	41.00	41.00	2	82,000	19
17-Mar-22	KE7000002985	March 19, 2021	March 17, 2022	225	42.87	42.83			-
16-Jun-22	KE7000004320	June 18, 2021	June 16, 2022	316	43.69	43.64			-
SINGLE STOCK FUTURE (EQTY)									
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	43	49.37	49.28			25
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	134	49.00	49.00	1	49,000	16
17-Mar-22	KE7000003090	March 19, 2021	March 17, 2022	225	51.21	51.03			3
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	316	52.19	52.10			-
SINGLE STOCK FUTURE (KCBG)									
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	43	46.45	46.06			24
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	134	45.85	47.07	1	45,850	18
17-Mar-22	KE7000003108	March 19, 2021	March 17, 2022	225	48.19	47.94			9
16-Jun-22	KE7000004544	June 18, 2021	June 16, 2022	316	49.11	48.85			1
SINGLE STOCK FUTURE (EABL)									
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	43	180.70	181.85			18
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	134	184.05	179.70			16
17-Mar-22	KE7000003215	March 19, 2021	March 17, 2022	225	187.45	187.75			-
16-Jun-22	KE7000004650	June 18, 2021	June 16, 2022	316	191.05	191.35			-
SINGLE STOCK FUTURE (BATK)									
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	43	453.95	449.00			7
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	134	462.40	457.35			3
17-Mar-22	KE7000003322	March 19, 2021	March 17, 2022	225	470.90	465.80			-
16-Jun-22	KE7000004767	June 18, 2021	June 16, 2022	316	479.90	474.70			-
SINGLE STOCK FUTURE (ABSA)									
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	43	9.81	9.81			31
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	134	10.00	10.06			14
17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	225	10.18	10.05			37
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	316	10.37	10.44			5

Total Volumes	
Today	Previous
18	26

Total Value	
Today	Previous
754.550	820.005

Total Open Interest	
Today	Previous
293	303

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.

SSE- 1000 below Ker 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.

