

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 6, 2021									
INDEX (N25I)									
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	41	3,918	3,872			1
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	132	3,948	3,902			-
17-Mar-22	KE7000002878	March 19, 2021	March 17, 2022	223	3,978	3,931			-
16-Jun-22	KE7000004213	June 18, 2021	June 16, 2022	314	4,009	3,963			-
INDEX (25MMN)									
16-Sep-21	KE7000003876	September 18, 2020	September 16, 2021	41	3,918	3,872			6
16-Dec-21	KE7000003983	September 18, 2020	September 16, 2021	132	3,948	3,902			-
17-Mar-22	KE7000004098	March 19, 2021	March 17, 2022	223	3,978	3,931			-
16-Jun-22	KE7000004106	June 18, 2021	June 16, 2022	314	4,009	3,963			-
SINGLE STOCK FUTURE (SCOM)									
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	41	41.85	41.62	2	83,700	40
16-Dec-21	KE7000001656	December 18, 2020	December 16, 2021	132	41.50	41.00	3	124,500	21
17-Mar-22	KE7000002985	March 19, 2021	March 17, 2022	223	43.91	43.02			-
16-Jun-22	KE7000004320	June 18, 2021	June 16, 2022	314	44.74	43.84			-
SINGLE STOCK FUTURE (EQTY)									
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	41	50.00	49.07	2	100,000	26
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	132	49.01	49.01	5	245,050	19
17-Mar-22	KE7000003090	March 19, 2021	March 17, 2022	223	52.15	51.52			3
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	314	53.13	52.50			-
SINGLE STOCK FUTURE (KCBG)									
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	41	46.96	46.70	10	469,640	32
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	132	46.00	45.86	1	46,000	17
17-Mar-22	KE7000003108	March 19, 2021	March 17, 2022	223	48.76	48.44			9
16-Jun-22	KE7000004544	June 18, 2021	June 16, 2022	314	49.68	49.36			1
SINGLE STOCK FUTURE (EABL)									
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	41	179.90	179.00			18
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	132	183.25	182.75			16
17-Mar-22	KE7000003215	March 19, 2021	March 17, 2022	223	186.65	186.10			1
16-Jun-22	KE7000004650	June 18, 2021	June 16, 2022	314	190.20	189.65			-
SINGLE STOCK FUTURE (BATK)									
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	41	452.85	448.85			7
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	132	461.25	457.20			3
17-Mar-22	KE7000003322	March 19, 2021	March 17, 2022	223	469.85	465.60			-
16-Jun-22	KE7000004767	June 18, 2021	June 16, 2022	314	478.70	474.50			-
SINGLE STOCK FUTURE (ABSA)									
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	41	9.85	9.87			31
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	132	10.03	10.06			14
17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	223	10.00	10.24	6	60,000	43
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	314	10.41	10.44			5

Total Volumes	
Today	Previous
29	18

Total Value	
Today	Previous
1 128 890	810 430

Total Open Interest	
Today	Previous
312	294

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 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.

