
 <b>nairobi securities exchange</b> <small>Discover Opportunity</small>																												
DERIVATIVES PRICELIST																												
Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts																			
										December 7, 2021																		
INDEX (N25I)																												
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	9	3,479	3,500				-																		
17-Mar-22	KE7000002878	March 19, 2021	March 17, 2022	100	3,503	3,525				-																		
16-Jun-22	KE7000004213	June 18, 2021	June 16, 2022	191	3,538	3,560				-																		
15-Sep-22	KE7000005657	September 17, 2021	September 15, 2022	282	3,582	3,605				-																		
INDEX (25MN)																												
16-Dec-21	KE7000003983	June 18, 2021	December 16, 2021	9	3,479	3,535				1																		
17-Mar-22	KE7000004098	June 18, 2021	March 17, 2022	100	3,503	3,525				1																		
16-Jun-22	KE7000004106	June 18, 2021	June 16, 2022	191	3,538	3,560				-																		
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	282	3,582	3,605				-																		
SINGLE STOCK FUTURE (SCOM)																												
16-Dec-21	KE7000001656	December 18, 2020	December 16, 2021	9	37.50	37.75	50	1,875,000		503																		
17-Mar-22	KE7000002985	March 19, 2021	March 17, 2022	100	37.21	37.68				20																		
16-Jun-22	KE7000004320	June 18, 2021	June 16, 2022	191	37.98	38.46				1																		
15-Sep-22	KE7000005764	September 17, 2021	September 15, 2022	282	38.87	39.36				3																		
SINGLE STOCK FUTURE (EQTY)																												
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	9	46.02	46.00	2	92,040		27																		
17-Mar-22	KE7000003090	March 19, 2021	March 17, 2022	100	46.03	45.89				14																		
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	191	46.99	46.84				8																		
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	282	48.08	47.94				4																		
SINGLE STOCK FUTURE (KCBG)																												
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	9	41.40	41.00	4	165,620		32																		
17-Mar-22	KE7000003108	March 19, 2021	March 17, 2022	100	40.78	40.89				36																		
16-Jun-22	KE7000004544	June 18, 2021	June 16, 2022	191	41.63	41.74				30																		
15-Sep-22	KE7000006093	September 17, 2021	September 15, 2022	282	42.60	42.72				3																		
SINGLE STOCK FUTURE (EABL)																												
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	9	150.15	150.00				12																		
17-Mar-22	KE7000003215	March 19, 2021	March 17, 2022	100	152.90	151.40				18																		
16-Jun-22	KE7000004650	June 18, 2021	June 16, 2022	191	156.10	154.55				17																		
15-Sep-22	KE7000006218	September 17, 2021	September 15, 2022	282	159.75	158.20				-																		
SINGLE STOCK FUTURE (BATEK)																												
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	9	422.05	420.85				22																		
17-Mar-22	KE7000003322	March 19, 2021	March 17, 2022	100	429.70	428.50				-																		
16-Jun-22	KE7000004767	June 18, 2021	June 16, 2022	191	438.60	437.40				-																		
15-Sep-22	KE7000006325	September 17, 2021	September 15, 2022	282	448.90	447.65				-																		
SINGLE STOCK FUTURE (ABSA)																												
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	9	10.86	10.82				43																		
17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	100	11.06	11.01				40																		
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	191	11.29	11.24				19																		
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	282	11.56	11.51				1																		
<div><div><table><tr><th colspan="2">Total Volumes</th></tr><tr><th>Today</th><th>Previous</th></tr><tr><td>56</td><td>12</td></tr></table></div><div><table><tr><th colspan="2">Total Value</th></tr><tr><th>Today</th><th>Previous</th></tr><tr><td>2,132,660</td><td>428,100</td></tr></table></div><div><table><tr><th>Total Open</th><th>Interest</th></tr><tr><th>Today</th><th>Previous</th></tr><tr><td>855</td><td>853</td></tr></table></div></div>											Total Volumes		Today	Previous	56	12	Total Value		Today	Previous	2,132,660	428,100	Total Open	Interest	Today	Previous	855	853
Total Volumes																												
Today	Previous																											
56	12																											
Total Value																												
Today	Previous																											
2,132,660	428,100																											
Total Open	Interest																											
Today	Previous																											
855	853																											
<div>Abbr.</div> <div>MTM: Mark To Market</div> <div>Open interest: total number of long or short positions that remain outstanding at the end of a particular trading day</div> <div>Average Traded Price: Means the Volume Weighted Traded Price</div> <div>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.</div> <div><div>SSF- 1000 below Kes.100</div><div>100 above Kes.100</div><div>INDEX-100</div><div>MINI-INDEX - 10</div></div> <div>Nominal:</div>																												
<div>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.</div>																												