

DERIVATIVES PRICELIST

| INDEX FUTURES (N25I) | | | | | | | | | |
|----------------------------|--------------|--------------------|--------------------|----------------|-----------|----------------|------------------------|-------------|-------------------------|
| Contract Type | ISIN | Listing Date | Expiry Date | Days to Expiry | MTM Price | Previous Price | Total Volume Contracts | Total Value | Open Interest Contracts |
| December 20, 2021 | | | | | | | | | |
| INDEX (N25I) | | | | | | | | | |
| 17-Mar-22 | KE7000002878 | March 19, 2021 | March 17, 2022 | 87 | 3,659 | 3,648 | | | - |
| 16-Jun-22 | KE7000004213 | June 18, 2021 | June 16, 2022 | 178 | 3,696 | 3,685 | | | - |
| 15-Sep-22 | KE7000005657 | September 17, 2021 | September 15, 2022 | 269 | 3,743 | 3,731 | | | - |
| 15-Dec-22 | KE7000006986 | December 17, 2021 | December 15, 2022 | 360 | 3,801 | 3,790 | | | - |
| INDEX (25MN) | | | | | | | | | |
| 17-Mar-22 | KE7000004098 | June 18, 2021 | March 17, 2022 | 87 | 3,659 | 3,648 | | | 1 |
| 16-Jun-22 | KE7000004106 | June 18, 2021 | June 16, 2022 | 178 | 3,696 | 3,685 | | | - |
| 15-Sep-22 | KE7000005434 | September 17, 2021 | September 15, 2022 | 269 | 3,743 | 3,731 | | | - |
| 15-Dec-22 | KE7000006879 | December 17, 2021 | December 15, 2022 | 360 | 3,801 | 3,790 | | | - |
| SINGLE STOCK FUTURE (SCOM) | | | | | | | | | |
| 17-Mar-22 | KE7000002985 | March 19, 2021 | March 17, 2022 | 87 | 38.63 | 38.61 | | | 20 |
| 16-Jun-22 | KE7000004320 | June 18, 2021 | June 16, 2022 | 178 | 39.44 | 39.42 | | | 1 |
| 15-Sep-22 | KE7000005764 | September 17, 2021 | September 15, 2022 | 269 | 40.37 | 40.35 | | | 3 |
| 15-Dec-22 | KE7000007109 | December 17, 2021 | December 15, 2022 | 360 | 41.42 | 41.41 | | | - |
| SINGLE STOCK FUTURE (EQTY) | | | | | | | | | |
| 17-Mar-22 | KE7000003090 | March 19, 2021 | March 17, 2022 | 87 | 49.56 | 49.49 | | | 16 |
| 16-Jun-22 | KE7000004437 | June 18, 2021 | June 16, 2022 | 178 | 50.60 | 50.54 | | | 8 |
| 15-Sep-22 | KE7000005988 | September 17, 2021 | September 15, 2022 | 269 | 51.79 | 51.72 | | | 4 |
| 15-Dec-22 | KE7000007216 | December 17, 2021 | December 15, 2022 | 360 | 53.14 | 53.08 | | | - |
| SINGLE STOCK FUTURE (KCBG) | | | | | | | | | |
| 17-Mar-22 | KE7000003108 | March 19, 2021 | March 17, 2022 | 87 | 45.24 | 44.87 | | | 36 |
| 16-Jun-22 | KE7000004544 | June 18, 2021 | June 16, 2022 | 178 | 46.19 | 45.81 | | | 30 |
| 15-Sep-22 | KE7000006093 | September 17, 2021 | September 15, 2022 | 269 | 47.27 | 46.88 | | | 3 |
| 15-Dec-22 | KE7000007323 | December 17, 2021 | December 15, 2022 | 360 | 48.51 | 48.12 | | | - |
| SINGLE STOCK FUTURE (EABL) | | | | | | | | | |
| 17-Mar-22 | KE7000003215 | March 19, 2021 | March 17, 2022 | 87 | 153.50 | 150.80 | | | 18 |
| 16-Jun-22 | KE7000004650 | June 18, 2021 | June 16, 2022 | 178 | 156.70 | 154.00 | | | 17 |
| 15-Sep-22 | KE7000006218 | September 17, 2021 | September 15, 2022 | 269 | 160.40 | 157.60 | | | - |
| 15-Dec-22 | KE7000007430 | December 17, 2021 | December 15, 2022 | 360 | 164.60 | 161.75 | | | - |
| SINGLE STOCK FUTURE (BATK) | | | | | | | | | |
| 17-Mar-22 | KE7000003322 | March 19, 2021 | March 17, 2022 | 87 | 442.20 | 442.55 | | | - |
| 16-Jun-22 | KE7000004747 | June 18, 2021 | June 16, 2022 | 178 | 451.50 | 451.85 | | | - |
| 15-Sep-22 | KE7000006325 | September 17, 2021 | September 15, 2022 | 269 | 462.10 | 462.45 | | | - |
| 15-Dec-22 | KE7000007547 | December 17, 2021 | December 15, 2022 | 360 | 474.15 | 474.60 | | | - |
| SINGLE STOCK FUTURE (ABSA) | | | | | | | | | |
| 17-Mar-22 | KE7000003439 | March 19, 2021 | March 17, 2022 | 87 | 11.28 | 11.39 | | | 40 |
| 16-Jun-22 | KE7000004874 | June 18, 2021 | June 16, 2022 | 178 | 11.52 | 11.63 | | | 19 |
| 15-Sep-22 | KE7000006432 | September 17, 2021 | September 15, 2022 | 269 | 11.79 | 11.91 | | | 1 |
| 15-Dec-22 | KE7000007653 | December 17, 2021 | December 15, 2022 | 360 | 12.10 | 12.22 | | | - |

| Total Volumes | |
|---------------|----------|
| Today | Previous |
| - | - |

| Total Value | |
|-------------|----------|
| Today | Previous |
| - | - |

| Total Open Interest | |
|---------------------|----------|
| Today | Previous |
| 217 | 217 |

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

INDEX-100

MINI-INDEX = 10

Nominal:

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.

