

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 9, 2021									
INDEX (N25I)									
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	38	3,937	3,918			1
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	129	3,966	3,948			-
17-Mar-22	KE7000002878	March 19, 2021	March 17, 2022	220	3,997	3,978			-
16-Jun-22	KE7000004213	June 18, 2021	June 16, 2022	311	4,028	4,009			-
INDEX (25MMN)									
16-Sep-21	KE7000003876	September 18, 2020	September 16, 2021	38	3,937	3,918			6
16-Dec-21	KE7000003983	December 18, 2020	December 16, 2021	129	3,966	3,948			-
17-Mar-22	KE7000004098	March 18, 2021	March 17, 2022	220	3,997	3,978			-
16-Jun-22	KE7000004106	June 18, 2021	June 16, 2022	311	4,028	4,009			-
SINGLE STOCK FUTURE (SCOM)									
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	38	42.31	41.85	3	126,950	38
16-Dec-21	KE7000001656	December 18, 2020	December 16, 2021	129	41.75	41.50	16	668,000	34
17-Mar-22	KE7000002985	March 19, 2021	March 17, 2022	220	44.77	43.91			-
16-Jun-22	KE7000004320	June 18, 2021	June 16, 2022	311	45.61	44.74			-
SINGLE STOCK FUTURE (EQTY)									
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	38	50.49	50.00			26
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	129	51.42	49.01			19
17-Mar-22	KE7000003090	March 19, 2021	March 17, 2022	220	52.38	52.15			3
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	311	53.36	53.13			-
SINGLE STOCK FUTURE (KCBG)									
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	38	46.82	46.96			32
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	129	47.69	46.00			17
17-Mar-22	KE7000003108	March 19, 2021	March 17, 2022	220	48.57	48.76			9
16-Jun-22	KE7000004544	June 18, 2021	June 16, 2022	311	49.49	49.68			1
SINGLE STOCK FUTURE (EABL)									
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	38	180.05	179.90			18
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	129	183.40	183.25			16
17-Mar-22	KE7000003215	March 19, 2021	March 17, 2022	220	186.80	186.65			1
16-Jun-22	KE7000004650	June 18, 2021	June 16, 2022	311	190.35	190.20			-
SINGLE STOCK FUTURE (BATK)									
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	38	448.85	452.85	1	44,885	7
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	129	452.30	461.25			3
17-Mar-22	KE7000003322	March 19, 2021	March 17, 2022	220	460.70	469.85			-
16-Jun-22	KE7000004767	June 18, 2021	June 16, 2022	311	469.35	478.70			-
SINGLE STOCK FUTURE (ABSA)									
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	38	9.85	9.85	1	9,850	32
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	129	10.03	10.03			14
17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	220	10.22	10.00			43
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	311	10.41	10.41			5

Total Volumes	
Today	Previous
21	29

Total Value	
Today	Previous
849,685	1,128,890

Total Open Interest	
Today	Previous
324	312

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 K_{eq} 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.

