

DERIVATIVES PRICELIST

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
INDEX (N25I)									
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	59	3,850	3,910	1	385,000	1
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	150	3,933	3,939	-	-	-
17-Mar-22	KE7000002878	March 19, 2021	March 17, 2022	241	3,964	3,970	-	-	-
16-Jun-22	KE7000004213	June 18, 2021	June 16, 2022	332	3,999	4,005	-	-	-
INDEX (25MMN)									
16-Sep-21	KE7000003876	June 18, 2021	September 16, 2021	59	3,904	3,910	-	-	5
16-Dec-21	KE7000003983	June 18, 2021	December 16, 2021	150	3,933	3,939	-	-	-
17-Mar-22	KE7000004098	June 18, 2021	March 17, 2022	241	3,964	3,970	-	-	-
16-Jun-22	KE7000004106	June 18, 2021	June 16, 2022	332	3,999	4,005	-	-	-
SINGLE STOCK FUTURE (SCOM)									
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	59	42.09	42.11	5	210,450	58
16-Dec-21	KE7000001656	December 18, 2020	December 16, 2021	150	42.83	42.68	-	-	22
17-Mar-22	KE7000002985	March 19, 2021	March 17, 2022	241	43.63	43.66	-	-	-
16-Jun-22	KE7000004320	June 18, 2021	June 16, 2022	332	44.48	44.51	-	-	-
SINGLE STOCK FUTURE (EQTY)									
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	59	48.99	49.02	-	-	26
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	150	49.88	49.91	-	-	15
17-Mar-22	KE7000003090	March 19, 2021	March 17, 2022	241	50.82	50.85	-	-	1
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	332	51.81	51.85	-	-	-
SINGLE STOCK FUTURE (KCBG)									
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	59	45.15	45.28	-	-	18
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	150	45.98	46.11	-	-	28
17-Mar-22	KE7000003108	March 19, 2021	March 17, 2022	241	46.84	46.97	-	-	5
16-Jun-22	KE7000004544	June 18, 2021	June 16, 2022	332	47.76	47.90	-	-	-
SINGLE STOCK FUTURE (EABL)									
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	59	184.60	184.15	17	313,860	18
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	150	192.90	192.25	-	-	-
17-Mar-22	KE7000003215	March 19, 2021	March 17, 2022	241	196.50	195.85	-	-	-
16-Jun-22	KE7000004650	June 18, 2021	June 16, 2022	332	200.35	199.70	-	-	-
SINGLE STOCK FUTURE (BATK)									
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	59	445.50	438.90	-	-	22
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	150	453.65	446.95	-	-	3
17-Mar-22	KE7000003322	March 19, 2021	March 17, 2022	241	462.10	455.35	-	-	-
16-Jun-22	KE7000004767	June 18, 2021	June 16, 2022	332	471.20	464.30	-	-	-
SINGLE STOCK FUTURE (ABSA)									
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	59	10.00	10.10	3	30,010	31
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	150	10.27	10.28	-	-	20
17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	241	10.47	10.47	-	-	5
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	332	10.67	10.68	-	-	-

Total Volumes	
Today	Previous
26	22

Total Value	
Today	Previous
939,320	889,290

Total Open Interest	
Today	Previous
283	279

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.

