

DERIVATIVES PRICELIST

DERIVATIVES FUTURE CONTRACTS									
Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									September 1, 2021
INDEX (N25I)									
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	15	4,003	4,018			-
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	106	4,030	4,045			-
17-Mar-22	KE7000002878	March 19, 2021	March 17, 2022	197	4,060	4,075			-
16-Jun-22	KE7000004213	June 18, 2021	June 16, 2022	288	4,091	4,107			-
INDEX (25MN)									
16-Sep-21	KE7000003876	June 18, 2021	September 16, 2021	15	4,003	4,018			5
16-Dec-21	KE7000003983	June 18, 2021	December 16, 2021	106	4,030	4,045			-
17-Mar-22	KE7000004098	June 18, 2021	March 17, 2022	197	4,060	4,075			-
16-Jun-22	KE7000004106	June 18, 2021	June 16, 2022	288	4,091	4,107			-
SINGLE STOCK FUTURE (SCOM)									
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	15	43.00	42.96	1	43,000	24
16-Dec-21	KE7000001656	December 18, 2020	December 16, 2021	106	43.42	44.25			524
17-Mar-22	KE7000002985	March 19, 2021	March 17, 2022	197	44.23	44.24			-
16-Jun-22	KE7000004320	June 18, 2021	June 16, 2022	288	45.06	45.07			-
SINGLE STOCK FUTURE (EQTY)									
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	15	52.59	53.10			26
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	106	53.51	54.29			18
17-Mar-22	KE7000003090	March 19, 2021	March 17, 2022	197	54.51	55.30			3
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	288	55.53	53.50			6
SINGLE STOCK FUTURE (KCBG)									
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	15	48.08	48.09			38
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	106	48.30	49.45	1	48,300	16
17-Mar-22	KE7000003108	March 19, 2021	March 17, 2022	197	49.84	50.37			14
16-Jun-22	KE7000004544	June 18, 2021	June 16, 2022	288	50.77	51.31			11
SINGLE STOCK FUTURE (EABL)									
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	15	177.00	176.05			17
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	106	180.15	179.15			16
17-Mar-22	KE7000003215	March 19, 2021	March 17, 2022	197	183.50	182.50			-
16-Jun-22	KE7000004650	June 18, 2021	June 16, 2022	288	186.95	185.90			-
SINGLE STOCK FUTURE (BATK)									
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	15	457.25	460.80			7
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	106	465.30	468.95			3
17-Mar-22	KE7000003322	March 19, 2021	March 17, 2022	197	474.00	477.70			-
16-Jun-22	KE7000004767	June 18, 2021	June 16, 2022	288	482.80	486.60			-
SINGLE STOCK FUTURE (ABSA)									
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	15	10.92	10.97			38
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	106	11.11	11.16			33
17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	197	11.32	11.37			33
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	288	11.53	11.58			-

Total Volumes	
Today	Previous
2	514

Total Value	
Today	Previous
91,300	22,814,830

Total Open Interest	
Today	Previous
837	836

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.

SSF- 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.

