

## DERIVATIVES PRICELIST

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									April 12, 2022
INDEX (N25I)									
16-Jun-22	KE7000004213	June 18, 2021	June 16, 2022	65	3.571	3.553			-
15-Sep-22	KE7000005657	September 17, 2021	September 15, 2022	156	3.608	3.591			-
15-Dec-22	KE7000006986	December 17, 2021	December 15, 2022	247	3.656	3.639			-
16-Mar-23	KE7000008214	March 18, 2022	March 16, 2023	338	3.719	3.702			-
INDEX (25MN)									
16-Jun-22	KE7000004106	June 18, 2021	June 16, 2022	65	3.571	3.553			-
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	156	3.608	3.591			-
15-Dec-22	KE7000006879	December 17, 2021	December 15, 2022	247	3.656	3.639			-
16-Mar-23	KE7000009105	March 18, 2022	March 16, 2023	338	3.719	3.702			-
SINGLE STOCK FUTURE (SCOM)									
16-Jun-22	KE7000004320	June 18, 2021	June 16, 2022	65	35.00	34.85	3	105,000	42
15-Sep-22	KE7000005764	September 17, 2021	September 15, 2022	156	34.93	34.32			-
15-Dec-22	KE7000007109	December 17, 2021	December 15, 2022	247	35.78	35.16			10
16-Mar-23	KE7000008438	March 18, 2022	March 16, 2023	338	36.78	36.14			1
SINGLE STOCK FUTURE (EQTY)									
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	65	47.41	47.32			49
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	156	48.44	48.35			4
15-Dec-22	KE7000007216	December 17, 2021	December 15, 2022	247	49.62	49.53			1
16-Mar-23	KE7000008545	March 18, 2022	March 16, 2023	338	51.00	50.91			-
SINGLE STOCK FUTURE (KCBG)									
16-Jun-22	KE7000004544	June 18, 2021	June 16, 2022	65	43.75	43.91			46
15-Sep-22	KE7000006093	September 17, 2021	September 15, 2022	156	44.69	44.86			7
15-Dec-22	KE7000007323	December 17, 2021	December 15, 2022	247	44.78	44.95			-
16-Mar-23	KE7000008768	March 18, 2022	March 16, 2023	338	46.03	46.21			-
SINGLE STOCK FUTURE (EABL)									
16-Jun-22	KE7000004650	June 18, 2021	June 16, 2022	65	150.70	151.25			17
15-Sep-22	KE7000006218	September 17, 2021	September 15, 2022	156	153.95	154.50			8
15-Dec-22	KE7000007430	December 17, 2021	December 15, 2022	247	157.70	158.25			7
16-Mar-23	KE7000008875	March 18, 2022	March 16, 2023	338	162.10	162.65			-
SINGLE STOCK FUTURE (BATK)									
16-Jun-22	KE7000004767	June 18, 2021	June 16, 2022	65	445.15	446.75			1
15-Sep-22	KE7000006325	September 17, 2021	September 15, 2022	156	454.75	456.45			-
15-Dec-22	KE7000007547	December 17, 2021	December 15, 2022	247	465.85	467.55			-
16-Mar-23	KE7000008982	March 18, 2022	March 16, 2023	338	478.80	480.60			-
SINGLE STOCK FUTURE (ABSA)									
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	65	12.44	12.40			24
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	156	12.71	12.67			34
15-Dec-22	KE7000007653	December 17, 2021	December 15, 2022	247	13.02	12.97			-
16-Mar-23	KE7000009097	March 18, 2022	March 16, 2023	338	13.38	13.33			-

Total Volumes	
Today	Previous
3	25

Total Value	
Today	Previous
105.000	383.020

Total Open Interest	
Today	Previous
258	255

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

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.

