

DERIVATIVES PRICELIST

EXPIRATIONS FROM AUGUST 17, 2022									
Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									August 17, 2022
INDEX (N25I)									
15-Sep-22	KE7000005657	September 17, 2021	September 15, 2022	29	3.427	3.444			-
15-Dec-22	KE7000006986	December 17, 2021	December 15, 2022	120	3.469	3.486			-
16-Mar-23	KE7000008214	March 18, 2022	March 16, 2023	211	3.518	3.536			-
15-Jun-23	KE8000002983	June 17, 2022	June 15, 2023	302	3.568	3.586			-
INDEX (25MN)									
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	29	3.427	3.444			20
15-Dec-22	KE7000006879	December 17, 2021	December 15, 2022	120	3.469	3.486			-
16-Mar-23	KE7000009105	March 18, 2022	March 16, 2023	211	3.518	3.536			-
15-Jun-23	KE8000002876	June 17, 2022	June 15, 2023	302	3.568	3.586			-
SINGLE STOCK FUTURE (SCOM)									
15-Sep-22	KE7000005764	September 17, 2021	September 15, 2022	29	31.70	30.85	2	63.400	22
15-Dec-22	KE7000007109	December 17, 2021	December 15, 2022	120	31.98	31.99			6
16-Mar-23	KE7000008438	March 18, 2022	March 16, 2023	211	32.78	32.79			33
15-Jun-23	KE8000003098	June 17, 2022	June 15, 2023	302	33.60	33.61			4
SINGLE STOCK FUTURE (EQTY)									
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	29	51.51	50.00			4
15-Dec-22	KE7000007216	December 17, 2021	December 15, 2022	120	52.70	53.74			1
16-Mar-23	KE7000008545	March 18, 2022	March 16, 2023	211	54.01	55.08			35
15-Jun-23	KE8000003106	June 17, 2022	June 15, 2023	302	55.37	56.46			11
SINGLE STOCK FUTURE (KCBG)									
15-Sep-22	KE7000006093	September 17, 2021	September 15, 2022	29	43.42	43.17			10
15-Dec-22	KE7000007323	December 17, 2021	December 15, 2022	120	43.42	43.17			-
16-Mar-23	KE7000008768	March 18, 2022	March 16, 2023	211	44.51	44.25			15
15-Jun-23	KE8000003213	June 17, 2022	June 15, 2023	302	45.62	45.36			-
SINGLE STOCK FUTURE (EABL)									
15-Sep-22	KE7000006218	September 17, 2021	September 15, 2022	29	153.25	157.05			16
15-Dec-22	KE7000007430	December 17, 2021	December 15, 2022	120	156.80	160.70			7
16-Mar-23	KE7000008875	March 18, 2022	March 16, 2023	211	160.70	164.70			-
15-Jun-23	KE8000003320	June 17, 2022	June 15, 2023	302	164.75	168.85			-
SINGLE STOCK FUTURE (BATAK)									
15-Sep-22	KE7000006325	September 17, 2021	September 15, 2022	29	442.20	432.20			3
15-Dec-22	KE7000007547	December 17, 2021	December 15, 2022	120	452.40	442.25			-
16-Mar-23	KE7000008982	March 18, 2022	March 16, 2023	211	463.70	453.30			-
15-Jun-23	KE8000003437	June 17, 2022	June 15, 2023	302	475.35	464.65			-
SINGLE STOCK FUTURE (ABSA)									
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	29	12.36	12.00			47
15-Dec-22	KE7000007653	December 17, 2021	December 15, 2022	120	12.65	12.60			20
16-Mar-23	KE7000009097	March 18, 2022	March 16, 2023	211	12.96	12.91			-
15-Jun-23	KE8000003544	June 17, 2022	June 15, 2023	302	13.29	13.24			-
SINGLE STOCK FUTURE (NCBA)									
15-Sep-22	KE7000009980	May 16, 2022	September 15, 2022	29	27.03	26.84			2
15-Dec-22	KE8000001324	May 16, 2022	December 15, 2022	120	27.66	27.46			-
16-Mar-23	KE8000001985	May 16, 2022	March 16, 2023	211	28.35	28.15			-
15-Jun-23	KE8000002439	June 17, 2022	June 15, 2023	302	29.06	28.85			-
SINGLE STOCK FUTURE (COOP)									
15-Sep-22	KE8000001092	May 16, 2022	September 15, 2022	29	10.87	12.07	1	10.870	4
15-Dec-22	KE8000001548	May 16, 2022	December 15, 2022	120	13.01	12.00			1
16-Mar-23	KE8000002090	May 16, 2022	March 16, 2023	211	13.33	13.34			-
15-Jun-23	KE8000002546	June 17, 2022	June 15, 2023	302	13.67	13.67			-
SINGLE STOCK FUTURE (SCBK)									
15-Sep-22	KE8000001100	May 16, 2022	September 15, 2022	29	134.40	134.40			3
15-Dec-22	KE8000001654	May 16, 2022	December 15, 2022	120	137.50	137.55			-
16-Mar-23	KE8000002108	May 16, 2022	March 16, 2023	211	140.95	141.00			-
15-Jun-23	KE8000002652	June 17, 2022	June 15, 2023	302	144.50	144.50			-
SINGLE STOCK FUTURE (IMHP)									
15-Sep-22	KE8000001217	May 16, 2022	September 15, 2022	29	17.08	17.14			-
15-Dec-22	KE8000001878	May 16, 2022	December 15, 2022	120	17.48	17.54			-
16-Mar-23	KE8000002215	May 16, 2022	March 16, 2023	211	17.92	17.97			-
15-Jun-23	KE8000002769	June 17, 2022	June 15, 2023	302	18.37	18.43			-

Total Volumes	
Today	Previous
3	13

Total Value	
Today	Previous
74 270	307 610

Total Open Interest	
Today	Previous
264	263

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

Nominal:

INDEX-100
MINI-INDEX - 10

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.

