

DERIVATIVES PRICELIST

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									June 9, 2022
INDEX (N25I)									
16-Jun-22	KE7000004213	June 18, 2021	June 16, 2022	7	3.055	3.074			-
15-Sep-22	KE7000005657	September 17, 2021	September 15, 2022	98	3.080	3.100			-
15-Dec-22	KE7000004986	December 17, 2021	December 15, 2022	189	3.122	3.142			-
16-Mar-23	KE7000008214	March 18, 2022	March 16, 2023	280	3.167	3.188			-
INDEX (25MN)									
16-Jun-22	KE7000004106	June 18, 2021	June 16, 2022	7	3.055	3.074			-
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	98	3.080	3.100			-
15-Dec-22	KE7000004879	December 17, 2021	December 15, 2022	189	3.122	3.142			-
16-Mar-23	KE7000009105	March 18, 2022	March 16, 2023	280	3.167	3.188			-
SINGLE STOCK FUTURE (SCOM)									
16-Jun-22	KE7000004320	June 18, 2021	June 16, 2022	7	26.80	24.98	1	26,800	29
15-Sep-22	KE7000005744	September 17, 2021	September 15, 2022	98	28.00	25.47	2	56,000	9
15-Dec-22	KE7000007109	December 17, 2021	December 15, 2022	189	26.25	26.10			10
16-Mar-23	KE7000008438	March 18, 2022	March 16, 2023	280	30.10	29.10	6	180,600	36
SINGLE STOCK FUTURE (EQTY)									
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	7	45.00	45.50	2	90,000	28
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	98	45.11	46.40			1
15-Dec-22	KE7000007216	December 17, 2021	December 15, 2022	189	46.22	47.54			4
16-Mar-23	KE7000008545	March 18, 2022	March 16, 2023	280	47.38	48.74			27
SINGLE STOCK FUTURE (KCBG)									
16-Jun-22	KE7000004544	June 18, 2021	June 16, 2022	7	38.99	38.84			21
15-Sep-22	KE7000004693	September 17, 2021	September 15, 2022	98	39.75	39.61			7
15-Dec-22	KE7000007323	December 17, 2021	December 15, 2022	189	39.73	39.58			-
16-Mar-23	KE7000008768	March 18, 2022	March 16, 2023	280	40.73	40.58			13
SINGLE STOCK FUTURE (EABL)									
16-Jun-22	KE7000004650	June 18, 2021	June 16, 2022	7	138.00	140.15	10	138,010	22
15-Sep-22	KE7000004218	September 17, 2021	September 15, 2022	98	140.30	142.90			13
15-Dec-22	KE7000007430	December 17, 2021	December 15, 2022	189	143.75	146.40			7
16-Mar-23	KE7000008875	March 18, 2022	March 16, 2023	280	147.40	150.10			-
SINGLE STOCK FUTURE (BATK)									
16-Jun-22	KE7000004767	June 18, 2021	June 16, 2022	7	425.50	425.45	1	42,550	-
15-Sep-22	KE7000006325	September 17, 2021	September 15, 2022	98	433.75	433.85			-
15-Dec-22	KE7000007547	December 17, 2021	December 15, 2022	189	444.40	444.50			-
16-Mar-23	KE7000008982	March 18, 2022	March 16, 2023	280	455.60	455.75			-
SINGLE STOCK FUTURE (ABSA)									
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	7	11.08	11.01	5	55,440	36
15-Sep-22	KE7000004632	September 17, 2021	September 15, 2022	98	11.69	11.23			32
15-Dec-22	KE7000007653	December 17, 2021	December 15, 2022	189	11.97	11.51			-
16-Mar-23	KE7000009097	March 18, 2022	March 16, 2023	280	12.27	11.80			-
SINGLE STOCK FUTURE (NCBA)									
16-Jun-22	KE7000009543	May 16, 2022	June 16, 2022	7	25.47	25.78			1
15-Sep-22	KE7000009980	May 16, 2022	September 15, 2022	98	25.97	26.29			-
15-Dec-22	KE8000001324	May 16, 2022	December 15, 2022	189	26.61	26.93			-
16-Mar-23	KE8000001985	May 16, 2022	March 16, 2023	280	27.28	27.61			-
SINGLE STOCK FUTURE (COOP)									
16-Jun-22	KE7000009659	May 16, 2022	June 16, 2022	7	10.81	10.96			5
15-Sep-22	KE8000001092	May 16, 2022	September 15, 2022	98	11.02	11.18			-
15-Dec-22	KE8000001548	May 16, 2022	December 15, 2022	189	11.29	11.45			-
16-Mar-23	KE8000002090	May 16, 2022	March 16, 2023	280	11.58	11.74			-
SINGLE STOCK FUTURE (SCBK)									
16-Jun-22	KE7000009766	May 16, 2022	June 16, 2022	7	124.10	124.10			1
15-Sep-22	KE8000001100	May 16, 2022	September 15, 2022	98	126.55	126.55			-
15-Dec-22	KE8000001654	May 16, 2022	December 15, 2022	189	129.65	129.70			-
16-Mar-23	KE8000002108	May 16, 2022	March 16, 2023	280	132.90	132.95			-
SINGLE STOCK FUTURE (IMHP)									
16-Jun-22	KE7000009873	May 16, 2022	June 16, 2022	7	17.50	17.02	2	35,000	2
15-Sep-22	KE8000001217	May 16, 2022	September 15, 2022	98	17.25	17.35			-
15-Dec-22	KE8000001878	May 16, 2022	December 15, 2022	189	17.67	17.78			-
16-Mar-23	KE8000002215	May 16, 2022	March 16, 2023	280	18.12	18.23			-

Total Volumes	
Today	Previous
29	5

Total Value	
Today	Previous
624,400	145,500

Total Open Interest	
Today	Previous
305	295

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.

