

DERIVATIVES PRICELIST

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									March 8, 2022
INDEX (N25I)									
17-Mar-22	KE7000002878	March 19, 2021	March 17, 2022	9	3,633	3,664			-
16-Jun-22	KE7000004213	June 18, 2021	June 16, 2022	100	3,658	3,689			-
15-Sep-22	KE7000005657	September 17, 2021	September 15, 2022	191	3,697	3,729			-
15-Dec-22	KE7000006986	December 17, 2021	December 15, 2022	282	3,753	3,786			-
INDEX (25MN)									
17-Mar-22	KE7000004098	June 18, 2021	March 17, 2022	9	3,633	3,664			1
16-Jun-22	KE7000004106	June 18, 2021	June 16, 2022	100	3,658	3,689			-
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	191	3,697	3,729			-
15-Dec-22	KE7000006879	December 17, 2021	December 15, 2022	282	3,753	3,786			-
SINGLE STOCK FUTURE (SCOM)									
17-Mar-22	KE7000002985	March 19, 2021	March 17, 2022	9	36.00	36.12	3	108,000	39
16-Jun-22	KE7000004320	June 18, 2021	June 16, 2022	100	36.11	37.00			29
15-Sep-22	KE7000005764	September 17, 2021	September 15, 2022	191	35.96	36.65			3
15-Dec-22	KE7000007109	December 17, 2021	December 15, 2022	282	37.61	37.61	15	564,150	15
SINGLE STOCK FUTURE (EQTY)									
17-Mar-22	KE7000003090	March 19, 2021	March 17, 2022	9	50.57	51.50			32
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	100	51.49	51.76			14
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	191	52.61	52.89			4
15-Dec-22	KE7000007216	December 17, 2021	December 15, 2022	282	53.98	54.26			1
SINGLE STOCK FUTURE (KCBG)									
17-Mar-22	KE7000003108	March 19, 2021	March 17, 2022	9	44.16	44.97			66
16-Jun-22	KE7000004544	June 18, 2021	June 16, 2022	100	44.96	45.10			35
15-Sep-22	KE7000006093	September 17, 2021	September 15, 2022	191	45.95	46.79			7
15-Dec-22	KE7000007323	December 17, 2021	December 15, 2022	282	46.14	47.01			-
SINGLE STOCK FUTURE (EABL)									
17-Mar-22	KE7000003215	March 19, 2021	March 17, 2022	9	157.45	159.45			22
16-Jun-22	KE7000004650	June 18, 2021	June 16, 2022	100	160.30	162.40			17
15-Sep-22	KE7000006218	September 17, 2021	September 15, 2022	191	163.80	165.95			5
15-Dec-22	KE7000007430	December 17, 2021	December 15, 2022	282	168.05	170.25			7
SINGLE STOCK FUTURE (BATK)									
17-Mar-22	KE7000003322	March 19, 2021	March 17, 2022	9	495.65	491.75			10
16-Jun-22	KE7000004767	June 18, 2021	June 16, 2022	100	454.15	450.20			-
15-Sep-22	KE7000006325	September 17, 2021	September 15, 2022	191	464.10	460.05			-
15-Dec-22	KE7000007547	December 17, 2021	December 15, 2022	282	476.20	472.05			-
SINGLE STOCK FUTURE (ABSA)									
17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	9	12.00	11.87	5	60,000	76
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	100	12.44	12.08			24
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	191	12.71	12.35			13
15-Dec-22	KE7000007653	December 17, 2021	December 15, 2022	282	13.04	12.67			-

Total Volumes	
Today	Previous
23	24

Total Value	
Today	Previous
732.150	926.800

Total Open Interest	
Today	Previous
420	403

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.

