

## 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 23, 2022
INDEX (N25I)									
16-Jun-22	KE7000004213	June 18, 2021	June 16, 2022	85	3.640	3.659			-
15-Sep-22	KE7000005657	September 17, 2021	September 15, 2022	176	3.678	3.698			-
15-Dec-22	KE7000004986	December 17, 2021	December 15, 2022	267	3.731	3.751			-
16-Mar-23	KE7000008214	March 18, 2022	March 16, 2023	358	3.801	3.821			-
INDEX (25MN)									
16-Jun-22	KE7000004106	June 18, 2021	June 16, 2022	85	3.640	3.659			-
15-Sep-22	KE7000005643	September 17, 2021	September 15, 2022	176	3.678	3.698			-
15-Dec-22	KE7000006879	December 17, 2021	December 15, 2022	267	3.731	3.751			-
16-Mar-23	KE7000009105	March 18, 2022	March 16, 2023	358	3.801	3.821			-
SINGLE STOCK FUTURE (SCOM)									
16-Jun-22	KE7000004320	June 18, 2021	June 16, 2022	85	36.01	36.74	2	72,020	32
15-Sep-22	KE7000005764	September 17, 2021	September 15, 2022	176	36.39	36.60			7
15-Dec-22	KE7000007109	December 17, 2021	December 15, 2022	267	37.31	37.53			10
16-Mar-23	KE7000008438	March 18, 2022	March 16, 2023	358	38.40	38.63			-
SINGLE STOCK FUTURE (EQTY)									
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	85	51.00	49.58	2	102,000	15
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	176	49.86	50.65			4
15-Dec-22	KE7000007130	December 17, 2021	December 15, 2022	267	51.12	51.94			1
16-Mar-23	KE7000008545	March 18, 2022	March 16, 2023	358	52.61	53.45			-
SINGLE STOCK FUTURE (KCBG)									
16-Jun-22	KE7000004544	June 18, 2021	June 16, 2022	85	44.91	45.08			46
15-Sep-22	KE7000006093	September 17, 2021	September 15, 2022	176	45.88	45.68			7
15-Dec-22	KE7000007323	December 17, 2021	December 15, 2022	267	46.03	45.84			-
16-Mar-23	KE7000008768	March 18, 2022	March 16, 2023	358	47.38	47.18			-
SINGLE STOCK FUTURE (EABL)									
16-Jun-22	KE7000004650	June 18, 2021	June 16, 2022	85	150.85	151.40			17
15-Sep-22	KE7000006218	September 17, 2021	September 15, 2022	176	154.10	154.70			8
15-Dec-22	KE7000007430	December 17, 2021	December 15, 2022	267	158.00	158.60			7
16-Mar-23	KE7000008875	March 18, 2022	March 16, 2023	358	163	163.20			-
SINGLE STOCK FUTURE (BATK)									
16-Jun-22	KE7000004767	June 18, 2021	June 16, 2022	85	447.30	444.40			-
15-Sep-22	KE7000006325	September 17, 2021	September 15, 2022	176	457.00	454.05			-
15-Dec-22	KE7000007547	December 17, 2021	December 15, 2022	267	468.60	465.55			-
16-Mar-23	KE7000008982	March 18, 2022	March 16, 2023	358	482.25	479.15			-
SINGLE STOCK FUTURE (ABSA)									
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	85	12.55	12.60			26
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	176	12.82	12.87			13
15-Dec-22	KE7000007653	December 17, 2021	December 15, 2022	267	13.14	13.20			-
16-Mar-23	KE7000009097	March 18, 2022	March 16, 2023	358	13.52	13.58			-

Total Volumes	
Today	Previous
4	15

Total Value	
Today	Previous
174,020	676,200

Total Open Interest	
Today	Previous
193	191

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.

