

DERIVATIVES PRICELIST

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
INDEX									December 18, 2020
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	90	3,317	3,290			1
17-Jun-21	KE6000008760	July 19, 2019	June 17, 2021	181	3,344	3,316			-
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	272	3,378	3,350			-
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	363	3,420				-
SINGLE STOCK FUTURE (\$COM)									
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	90	34.11	33.45			10
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	181	34.76	34.09			8
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	272	35.49	34.80			-
16-Dec-21	KE7000001656	December 18, 2020	December 16, 2021	363	36.31				-
SINGLE STOCK FUTURE (EQTY)									
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	90	35.12	34.57			21
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	181	35.79	35.23			-
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	272	36.55	35.97			-
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	363	37.39				-
SINGLE STOCK FUTURE (KCBG)									
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	90	37.41	37.52			12
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	181	38.13	38.23			10
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	272	38.93	39.03			-
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	363	39.83				-
SINGLE STOCK FUTURE (EABL)									
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	90	151.10	152.75	5	75,550	25
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	181	155.65	155.65			10
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	272	158.90	158.90			-
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	363	162.60				-
SINGLE STOCK FUTURE (BATK)									
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	90	396.45	396.50			-
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	181	404.00	404.05			-
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	272	412.55	412.55			-
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	363	422.10				-
SINGLE STOCK FUTURE (ABSA)									
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	90	9.21	9.20	5	46,050	17
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	181	9.25	9.25	5	46,250	20
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	272	9.69	9.73			-
16-Dec-21	KE7000002100	December 18, 2020	December 16, 2021	363	9.91				-

Total Volumes	
Today	Previous
15	91

Total Value	
Today	Previous
167 850	2 186 025

Total Open Interest	
Today	Previous
134	119

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

SSF- 1000 below Kes.100

100 above Kes.100

INDEX-100

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.

