

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									
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	58	3,076	3,105			-
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	149	3,098	3,127			-
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	240	3,121	3,151			-
17-Jun-21	KE6000008760	July 19, 2019	June 17, 2021	331	3,151	3,181			-
SINGLE STOCK FUTURE (\$COM)									
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	58	27.31	27.19	16	437,100	25
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	149	25.97	26.28			2
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	240	26.45	26.77			-
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	331	28.00	27.32	5	140,000	5
SINGLE STOCK FUTURE (EQTY)									
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	58	33.23	34.09			9
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	149	33.84	34.72			6
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	240	34.46	35.36			-
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	331	35.18	36.09			-
SINGLE STOCK FUTURE (KCBG)									
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	58	35.04	35.30			24
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	149	34.68	34.94			5
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	240	35.32	35.59			-
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	331	36.05	36.33			-
SINGLE STOCK FUTURE (EABL)									
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	58	160.00	161.40	6	96,000	17
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	149	165.05	164.35			-
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	240	168.10	167.35			-
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	331	171.60	170.85			-
SINGLE STOCK FUTURE (BATK)									
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	58	312.15	312.20			1
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	149	314.30	314.35			-
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	240	320.10	320.20			-
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	331	326.75	326.80			-
SINGLE STOCK FUTURE (ABSA)									
17-Sep-20	KE6000006764	December 23, 2019	September 17, 2020	58	9.08	9.25			9
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	149	9.25	9.41			1
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	240	9.42	9.59			-
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	331	9.61	9.79			-

Total Volumes	
Today	Previous
27	-

Total Value	
Today	Previous
673,100	-

Total Open Interest	
Today	Previous
104	97

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.

