

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-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	34	3,280	3,268			-
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	125	3,305	3,293			1
17-Jun-21	KE6000008760	July 19, 2019	June 17, 2021	216	3,332	3,319			-
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	307	3,366	3,353			-
SINGLE STOCK FUTURE (\$COM)									
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	34	31.93	31.60			32
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	125	30.00	32.43	5	150,000	10
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	216	33.15	33.05			5
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	307	33.86	33.75			-
SINGLE STOCK FUTURE (EQTY)									
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	34	36.95	36.16			11
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	125	37.64	36.83			7
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	216	38.36	37.53			-
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	307	39.18	38.33			-
SINGLE STOCK FUTURE (KCBG)									
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	34	36.65	36.56			10
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	125	37.34	37.24			5
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	216	38.05	37.95			-
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	307	38.87	38.76			-
SINGLE STOCK FUTURE (EABL)									
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	34	159.65	160.70			3
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	125	162.60	163.65			-
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	216	165.75	166.80			-
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	307	169.30	170.35			-
SINGLE STOCK FUTURE (BATK)									
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	34	366.45	366.55			-
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	125	373.35	373.40			-
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	216	380.50	380.50			-
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	307	388.65	388.60			-
SINGLE STOCK FUTURE (ABSA)									
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	34	9.94	9.90			1
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	125	10.13	10.09			-
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	216	10.32	10.28			-
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	307	10.54	10.50			-

Total Volumes	
Today	Previous
5	3

Total Value	
Today	Previous
150,000	94,800

Total Open Interest	
Today	Previous
85	80

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.

