

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	15	3,263	3,242			-
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	106	3,280	3,259			-
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	197	3,300	3,279			-
17-Jun-21	KE6000008760	July 19, 2019	June 17, 2021	288	3,328	3,307			-
SINGLE STOCK FUTURE (SCOM)									
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	15	29.45	29.95	2	58,900	23
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	106	29.13	29.03			9
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	197	29.63	29.54			-
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	288	30.22	30.12			5
SINGLE STOCK FUTURE (EQTY)									
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	15	37.15	37.06			9
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	106	36.50	34.00	1	36,500	12
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	197	38.42	38.33			-
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	288	39.17	39.08			-
SINGLE STOCK FUTURE (KCBG)									
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	15	38.60	37.00			23
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	106	37.63	37.63	1	37,630	6
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	197	38.90	38.29			-
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	288	39.66	39.04			-
SINGLE STOCK FUTURE (EABL)									
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	15	169.20	166.50			19
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	106	172.00	169.25			3
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	197	175.00	172.20			-
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	288	178.45	175.55			-
SINGLE STOCK FUTURE (BATK)									
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	15	330.45	333.00			1
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	106	332.35	325.30			-
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	197	338.10	330.95			-
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	288	344.75	337.45			-
SINGLE STOCK FUTURE (ABSA)									
17-Sep-20	KE6000006764	December 23, 2019	September 17, 2020	15	9.93	9.98			6
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	106	10.10	10.14			1
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	197	10.27	10.32			-
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	288	10.47	10.52			-

Total Volumes	
Today	Previous
4	7

Total Value	
Today	Previous
133 030	240 300

Total Open Interest	
Today	Previous
117	115

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.

