

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-Jun-21	KE6000008760	June 19, 2020	June 17, 2021	58	3,626	3,626	1	362,600	-
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	149	3,678	3,678			-
16-Dec-21	KE7000001548	December 18, 2020	December 16, 2021	240	3,725	3,725			-
17-Mar-22	KE7000002878	March 19, 2021	March 17, 2022	331	3,785	3,785			-
SINGLE STOCK FUTURE (SCOM)									
17-Jun-21	KE6000008877	June 19, 2020	June 17, 2021	58	38.57	38.57	49	1,889,990	53
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	149	38.17	38.17			30
16-Dec-21	KE7000001656	December 18, 2020	December 16, 2021	240	39.06	39.06			17
17-Mar-22	KE7000002985	March 19, 2021	March 17, 2022	331	40.10	40.10			-
SINGLE STOCK FUTURE (EQTY)									
17-Jun-21	KE6000008984	June 19, 2020	June 17, 2021	58	38.50	38.50	6	231,000	18
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	149	40.45	40.45			-
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	240	41.39	41.39			14
17-Mar-22	KE7000003090	March 19, 2021	March 17, 2022	331	42.49	42.49			-
SINGLE STOCK FUTURE (KCBG)									
17-Jun-21	KE6000009099	June 19, 2020	June 17, 2021	58	42.45	42.45			23
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	149	39.78	39.78			10
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	240	40.71	40.71			13
17-Mar-22	KE7000003108	March 19, 2021	March 17, 2022	331	41.80	41.80			5
SINGLE STOCK FUTURE (EABL)									
17-Jun-21	KE6000009107	June 19, 2020	June 17, 2021	58	169.15	169.15	1	16,915	19
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	149	175.40	175.40			1
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	240	179.50	179.50			-
17-Mar-22	KE7000003215	March 19, 2021	March 17, 2022	331	184.30	184.30			-
SINGLE STOCK FUTURE (BATK)									
17-Jun-21	KE6000009214	June 19, 2020	June 17, 2021	58	364.35	364.35			3
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	149	372.00	372.00			-
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	240	380.65	380.65			-
17-Mar-22	KE7000003322	March 19, 2021	March 17, 2022	331	390.80	390.80			-
SINGLE STOCK FUTURE (ABSA)									
17-Jun-21	KE6000009438	June 19, 2020	June 17, 2021	58	8.88	8.88			43
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	149	8.15	8.15			1
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	240	8.34	8.34			1
17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	331	8.57	8.57			-

Total Volumes	
Today	Previous
57	5

Total Value	
Today	Previous
2 500 505	205 300

Total Open Interest	
Today	Previous
256	248

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

Nominal:

INDEX-100

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.

