

**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									April 28, 2021
17-Jun-21	KE6000008760	June 19, 2020	June 17, 2021	50	3,666	3,639			-
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	141	3,699	3,672			-
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	232	3,745	3,718			-
17-Mar-22	KE7000002878	March 19, 2021	March 17, 2022	323	3,806	3,778			-
SINGLE STOCK FUTURE (SCOM)									
17-Jun-21	KE6000008877	June 19, 2020	June 17, 2021	50	39.59	38.85	45	1,781.870	123
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	141	39.40	39.07	30	1,182,000	30
16-Dec-21	KE7000001656	December 18, 2020	December 16, 2021	232	40.54	39.98			17
17-Mar-22	KE7000002985	March 19, 2021	March 17, 2022	323	41.62	41.04			-
SINGLE STOCK FUTURE (EQTY)									
17-Jun-21	KE6000008984	June 19, 2020	June 17, 2021	50	39.50	39.49	1	39,500	26
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	141	40.58	40.28			-
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	232	41.51	41.21			14
17-Mar-22	KE7000003090	March 19, 2021	March 17, 2022	323	42.62	42.30			-
SINGLE STOCK FUTURE (KCBG)									
17-Jun-21	KE6000009099	June 19, 2020	June 17, 2021	50	40.29	40.05			23
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	141	41.09	39.57			10
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	232	42.04	41.79			13
17-Mar-22	KE7000003108	March 19, 2021	March 17, 2022	323	43.16	42.90			5
SINGLE STOCK FUTURE (EABL)									
17-Jun-21	KE6000009107	June 19, 2020	June 17, 2021	50	170.20	169.20			17
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	141	173.55	172.55			1
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	232	177.55	176.55			-
17-Mar-22	KE7000003215	March 19, 2021	March 17, 2022	323	182.25	181.25			-
SINGLE STOCK FUTURE (BATK)									
17-Jun-21	KE6000009214	June 19, 2020	June 17, 2021	50	450.00	437.90	1	45,000	4
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	141	469.60	461.50			-
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	232	480.45	472.15			-
17-Mar-22	KE7000003322	March 19, 2021	March 17, 2022	323	493.20	484.70			-
SINGLE STOCK FUTURE (ABSA)									
17-Jun-21	KE6000009438	June 19, 2020	June 17, 2021	50	8.75	8.72			47
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	141	8.01	7.97			1
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	232	8.20	8.16			-
17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	323	8.42	8.38			1

Total Volumes	
Today	Previous
77	50

Total Value	
Today	Previous
3,048,370	1,962,060

Total Open	Interest
Today	Previous
337	314

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

Contracts that have traded on a particular day will be marked to market based on the volume weighted average price (VWAP) while contracts that have not traded will be marked to market based on the NSE's fair value calculation.

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.

