

DERIVATIVES PRICELIST

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									February 23, 2021
INDEX									
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	23	3,620	3,638	2	724,000	2
17-Jun-21	KE6000008760	July 19, 2019	June 17, 2021	114	3,640	3,666	2	728,000	-
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	205	3,694	3,704			2
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	296	3,742	3,753			-
SINGLE STOCK FUTURE (SCOM)									
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	23	39.11	39.02			44
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	114	39.85	39.75			8
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	205	39.28	39.19			-
16-Dec-21	KE7000001656	December 18, 2020	December 16, 2021	296	40.22	40.13			2
SINGLE STOCK FUTURE (EQTY)									
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	23	38.31	38.32			12
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	114	39.03	39.04			5
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	205	39.85	39.86			-
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	296	40.80	40.81			-
SINGLE STOCK FUTURE (KCBG)									
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	23	38.86	39.42			17
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	114	39.59	40.16			19
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	205	37.89	38.47			-
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	296	38.80	39.39			-
SINGLE STOCK FUTURE (EABL)									
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	23	168.95	170.00			24
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	114	172.15	172.95			25
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	205	175.80	176.60			-
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	296	179.95	180.80			-
SINGLE STOCK FUTURE (BATK)									
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	23	501.15	490.00			2
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	114	480.30	472.75			-
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	205	490.50	482.80			-
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	296	502.20	494.30			-
SINGLE STOCK FUTURE (ABSA)									
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	23	9.81	9.75			23
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	114	9.99	9.65			43
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	205	9.29	9.23			1
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	296	9.51	9.45			-

Total Volumes	
Today	Previous
4	20

Total Value	
Today	Previous
1,452,000	293,750

Total Open Interest	
Today	Previous
230	230

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.

