


nairobi
securities
exchange

Discover Opportunity



DERIVATIVES PRICELIST

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									January 15, 2021
INDEX									
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	62	3,500	3,511			1
17-Jun-21	KE6000008760	July 19, 2019	June 17, 2021	153	3,529	3,538			-
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	244	3,565	3,574			-
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	335	3,609	3,616			-
SINGLE STOCK FUTURE (SCOM)									
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	62	36.93	34.50			13
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	153	37.65	37.60			8
16-Sep-21	KE7000009782	September 18, 2020	September 16, 2021	244	37.04	36.98			-
16-Dec-21	KE7000001656	December 18, 2020	December 16, 2021	335	37.89	37.82			-
SINGLE STOCK FUTURE (EQTY)									
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	62	37.08	36.80	12	445,000	10
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	153	38.01	38.06			-
16-Sep-21	KE7000009782	September 18, 2020	September 16, 2021	244	38.81	38.86			-
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	335	39.70	39.74			-
SINGLE STOCK FUTURE (KCBG)									
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	62	37.29	37.20			17
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	153	38.01	38.32			10
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	244	36.27	36.58			-
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	335	37.11	37.42			-
SINGLE STOCK FUTURE (EABL)									
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	62	152.80	152.95			33
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	153	155.80	151.85			18
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	244	159.05	159.05			-
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	335	162.70	162.65			-
SINGLE STOCK FUTURE (BATK)									
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	62	393.55	394.35			4
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	153	370.90	371.45			-
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	244	378.75	379.25			-
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	335	387.50	387.90			-
SINGLE STOCK FUTURE (ABSA)									
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	62	9.60	9.50			36
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	153	9.79	9.68			28
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	244	9.07	8.97			-
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	335	9.29	9.17			-
<div> <div> <div>Total Volumes</div> <div> <div>Today</div> <div>Previous</div> </div> <div>1230</div> </div> <div> <div>Total Value</div> <div> <div>Today</div> <div>Previous</div> </div> <div>445,000851,925</div> </div> <div> <div>Total Open Interest</div> <div> <div>Today</div> <div>Previous</div> </div> <div>178187</div> </div> </div>									

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:

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