

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 19, 2021
INDEX									
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	58	3,472	3,489			1
17-Jun-21	KE6000008760	July 19, 2019	June 17, 2021	149	3,345	3,518	2	669,000	2
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	240	3,537	3,554			-
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	331	3,580	3,597			-
SINGLE STOCK FUTURE (SCOM)									
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	58	36.75	36.71			13
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	149	37.46	37.42			8
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	240	36.84	36.80			-
16-Dec-21	KE7000001656	December 18, 2020	December 16, 2021	331	37.69	37.65			-
SINGLE STOCK FUTURE (EQTY)									
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	58	36.90	37.06			10
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	149	37.62	36.80			4
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	240	38.40	38.57			-
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	331	39.28	39.45			-
SINGLE STOCK FUTURE (KCBG)									
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	58	36.30	36.91			17
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	149	37.00	37.00			14
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	240	35.23	35.87			-
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	331	36.05	36.70			-
SINGLE STOCK FUTURE (EABL)									
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	58	152.45	152.45			33
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	149	155.40	155.40			18
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	240	158.65	158.70			-
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	331	162.25	162.30			-
SINGLE STOCK FUTURE (BATK)									
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	58	397.80	393.80			4
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	149	375.20	371.15			-
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	240	383.10	379.00			-
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	331	391.90	387.70			-
SINGLE STOCK FUTURE (ABSA)									
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	58	9.59	9.59			36
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	149	9.78	9.78			28
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	240	9.07	9.07			-
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	331	9.27	9.28			-

Total Volumes	
Today	Previous
2	8

Total Value	
Today	Previous
669,000	295,200

Total Open Interest	
Today	Previous
188	186

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.

