

DERIVATIVES PRICELIST

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									June 15, 2021
INDEX									
17-Jun-21	KE6000008760	June 19, 2020	June 17, 2021	2	3,758	3,748			1
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	93	3,782	3,773			-
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	184	3,817	3,808			-
17-Mar-22	KE7000002878	March 19, 2021	March 17, 2022	275	3,861	3,851			-
SINGLE STOCK FUTURE (SCOM)									
17-Jun-21	KE6000008877	June 19, 2020	June 17, 2021	2	41.61	41.08			124
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	93	41.41	41.00			29
16-Dec-21	KE7000001456	December 18, 2020	December 16, 2021	184	42.25	42.10			22
17-Mar-22	KE7000002985	March 19, 2021	March 17, 2022	275	43.18	43.03			-
SINGLE STOCK FUTURE (EQTY)									
17-Jun-21	KE6000008984	June 19, 2020	June 17, 2021	2	44.25	43.92	1	44,250	21
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	93	44.93	44.69			9
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	184	45.84	45.59			14
17-Mar-22	KE7000003090	March 19, 2021	March 17, 2022	275	46.85	46.60			-
SINGLE STOCK FUTURE (KCBG)									
17-Jun-21	KE6000009099	June 19, 2020	June 17, 2021	2	42.41	42.42			21
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	93	43.15	43.16			5
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	184	44.02	44.03			35
17-Mar-22	KE7000003108	March 19, 2021	March 17, 2022	275	44.99	45.01			5
SINGLE STOCK FUTURE (EABL)									
17-Jun-21	KE6000009107	June 19, 2020	June 17, 2021	2	189.20	190.05	1	18,920	12
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	93	193.60	193.40			6
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	184	197.50	197.30			-
17-Mar-22	KE7000003215	March 19, 2021	March 17, 2022	275	201.85	201.65			-
SINGLE STOCK FUTURE (BATK)									
17-Jun-21	KE6000009214	June 19, 2020	June 17, 2021	2	452.60	460.65			4
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	93	456.95	465.20			18
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	184	466.25	474.65			3
17-Mar-22	KE7000003322	March 19, 2021	March 17, 2022	275	476.50	485.10			-
SINGLE STOCK FUTURE (ABSA)									
17-Jun-21	KE6000009438	June 19, 2020	June 17, 2021	2	10.16	10.25	4	40,640	64
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	93	9.30	9.52	1	9,300	2
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	184	9.55	9.71			1
17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	275	9.76	9.93			5

Total Volumes	
Today	Previous
7	15

Total Value	
Today	Previous
113,110	615,080

Total Open Interest	
Today	Previous
401	398

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.

