

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									
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	6	3,618	3,615			2
17-Jun-21	KE6000008760	July 19, 2019	June 17, 2021	97	3,641	3,638			1
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	188	3,679	3,675			-
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	279	3,727	3,723			-
SINGLE STOCK FUTURE (SCOM)									
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	6	37.13	37.65			51
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	97	37.78	38.25			19
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	188	37.17	37.64			-
16-Dec-21	KE7000001656	December 18, 2020	December 16, 2021	279	38.06	38.53			2
SINGLE STOCK FUTURE (EQTY)									
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	6	39.50	39.39	2	79,000	26
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	97	40.73	40.08			4
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	188	41.59	40.91			-
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	279	42.58	41.88			11
SINGLE STOCK FUTURE (KCBG)									
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	6	39.98	39.29			20
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	97	40.68	39.98			40
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	188	39.00	38.27			-
16-Dec-21	KE7000000170	December 18, 2020	December 16, 2021	279	39.94	39.18			8
SINGLE STOCK FUTURE (EABL)									
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	6	175.35	175.65			24
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	97	178.45	178.75			17
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	188	182.20	182.45			-
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	279	186.55	186.75			-
SINGLE STOCK FUTURE (BATK)									
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	6	484.90	481.90			2
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	97	463.10	460.15			-
16-Sep-21	KE7000001129	September 18, 2020	September 16, 2021	188	472.90	469.75			-
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	279	484.15	480.90			-
SINGLE STOCK FUTURE (ABSA)									
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	6	9.43	9.41			23
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	97	9.59	9.57			43
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	188	8.88	8.86			1
16-Dec-21	KE7000002100	December 18, 2020	December 16, 2021	279	9.09	9.07			-

Total Volumes	
Today	Previous
2	1

Total Value	
Today	Previous
79 000	37 650

Total Open Interest	
Today	Previous
295	294

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.

