

DERIVATIVES PRICELIST

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	ATM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									March 23, 2021
INDEX									
17-Jun-21	KE6000008760	June 19, 2020	June 17, 2021	86	3,850	3,731	1	385,000	2
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	177	3,796	3,769			-
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	268	3,845	3,818			-
17-Mar-22	KE7000002878	March 19, 2021	March 17, 2022	359	3,908	3,881			-
SINGLE STOCK FUTURE (SCOM)									
17-Jun-21	KE6000008877	June 19, 2020	June 17, 2021	86	39.22	38.20	2	78,450	39
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	177	38.50	38.49	30	1,155,000	30
16-Dec-21	KE7000001465	December 18, 2020	December 16, 2021	268	39.98	39.41			2
17-Mar-22	KE7000002985	March 19, 2021	March 17, 2022	359	41.05	40.46			-
SINGLE STOCK FUTURE (EQTY)									
17-Jun-21	KE6000008984	June 19, 2020	June 17, 2021	86	41.20	42.07	20	824,000	8
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	177	43.20	42.95			-
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	268	44.22	43.97			11
17-Mar-22	KE7000003090	March 19, 2021	March 17, 2022	359	45.41	45.15			-
SINGLE STOCK FUTURE (KCBG)									
17-Jun-21	KE6000009099	June 19, 2020	June 17, 2021	86	41.00	41.56	2	82,000	27
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	177	39.18	38.88			-
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	268	40.11	39.81			8
17-Mar-22	KE7000003108	March 19, 2021	March 17, 2022	359	41.19	40.88			-
SINGLE STOCK FUTURE (EABL)									
17-Jun-21	KE6000009107	June 19, 2020	June 17, 2021	86	169.85	172.75	2	33,975	17
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	177	176.30	176.35			-
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	268	180.50	180.55			-
17-Mar-22	KE7000003215	March 19, 2021	March 17, 2022	359	185.30	185.35			-
SINGLE STOCK FUTURE (BATK)									
17-Jun-21	KE6000009214	June 19, 2020	June 17, 2021	86	460.10	450.10	2	92,020	-
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	177	424.40	426.30			-
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	268	434.50	436.50			-
17-Mar-22	KE7000003322	March 19, 2021	March 17, 2022	359	446.15	448.20			-
SINGLE STOCK FUTURE (ABSA)									
17-Jun-21	KE6000009438	June 19, 2020	June 17, 2021	86	9.45	9.35	2	18,900	43
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	177	8.88	8.82			1
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	268	9.09	9.03			-
17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	359	9.33	9.27			-

Total Volumes	
Today	Previous
61	28

Total Value	
Today	Previous
2,669,345	1,017,100

Total Open Interest	
Today	Previous
189	159

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.

