

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									
17-Jun-21	KE6000008760	June 19, 2020	June 17, 2021	79	3,500	3,549	1	350,000	1
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	170	3,597	3,584			-
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	261	3,643	3,631			-
17-Mar-22	KE7000002878	March 19, 2021	March 17, 2022	352	3,703	3,691			-
SINGLE STOCK FUTURE (SCOM)									
17-Jun-21	KE6000008877	June 19, 2020	June 17, 2021	79	37.65	37.70	6	225,900	34
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	170	37.75	37.07	1	37,750	31
16-Dec-21	KE7000001656	December 18, 2020	December 16, 2021	261	37.68	37.95			2
17-Mar-22	KE7000002985	March 19, 2021	March 17, 2022	352	38.69	38.97			-
SINGLE STOCK FUTURE (EQTY)									
17-Jun-21	KE6000008984	June 19, 2020	June 17, 2021	79	38.50	38.10			18
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	170	39.30	38.89			-
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	261	40.23	39.81			11
17-Mar-22	KE7000003090	March 19, 2021	March 17, 2022	352	41.30	40.88			-
SINGLE STOCK FUTURE (KCBG)									
17-Jun-21	KE6000009099	June 19, 2020	June 17, 2021	79	40.94	39.98			24
16-Sep-21	KE7000001104	September 18, 2020	September 16, 2021	170	38.23	37.26			-
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	261	39.14	40.11			13
17-Mar-22	KE7000003108	March 19, 2021	March 17, 2022	352	38.10	40.50	5	190,500	5
SINGLE STOCK FUTURE (EABL)									
17-Jun-21	KE6000009107	June 19, 2020	June 17, 2021	79	158.25	160.80			17
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	170	161.50	164.15			-
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	261	165.35	168.05			-
17-Mar-22	KE7000003215	March 19, 2021	March 17, 2022	352	169.75	172.55			-
SINGLE STOCK FUTURE (BATK)									
17-Jun-21	KE6000009214	June 19, 2020	June 17, 2021	79	409.60	409.70			-
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	170	418.15	418.25			-
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	261	428.05	428.20			-
17-Mar-22	KE7000003322	March 19, 2021	March 17, 2022	352	439.55	439.70			-
SINGLE STOCK FUTURE (ABSA)									
17-Jun-21	KE6000009438	June 19, 2020	June 17, 2021	79	8.70	8.60	2	17,400	43
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	170	8.05	8.03			1
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	261	8.24	8.22	1		1
17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	352	8.46	9.00			-

Total Volumes	
Today	Previous
15	17

Total Value	
Today	Previous
821 550	465 250

Total Open Interest	
Today	Previous
206	212

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.

