

## 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	44	3,693	3,613			1
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	135	3,726	3,727			-
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	226	3,772	3,773			-
17-Mar-22	KE7000002878	March 19, 2021	March 17, 2022	317	3,832	3,833			-
SINGLE STOCK FUTURE (SCOM)									
17-Jun-21	KE6000008877	June 19, 2020	June 17, 2021	44	39.80	40.18	14	557,270	124
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	135	39.50	40.20	40	1,580,000	10
16-Dec-21	KE7000001656	December 18, 2020	December 16, 2021	226	41.38	41.13			17
17-Mar-22	KE7000002985	March 19, 2021	March 17, 2022	317	42.47	42.21			-
SINGLE STOCK FUTURE (EQTY)									
17-Jun-21	KE6000008984	June 19, 2020	June 17, 2021	44	39.00	39.38	2	78,000	30
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	135	40.63	39.22			-
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	226	41.56	41.31			14
17-Mar-22	KE7000003090	March 19, 2021	March 17, 2022	317	42.65	42.40			-
SINGLE STOCK FUTURE (KCBG)									
17-Jun-21	KE6000009099	June 19, 2020	June 17, 2021	44	40.30	40.35	3	120,900	23
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	135	41.14	41.15			13
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	226	42.09	42.10			13
17-Mar-22	KE7000003108	March 19, 2021	March 17, 2022	317	43.19	43.21			5
SINGLE STOCK FUTURE (EABL)									
17-Jun-21	KE6000009107	June 19, 2020	June 17, 2021	44	171.25	171.05			22
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	135	174.60	175.70			1
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	226	178.65	179.75			-
17-Mar-22	KE7000003215	March 19, 2021	March 17, 2022	317	183.30	184.45			-
SINGLE STOCK FUTURE (BATK)									
17-Jun-21	KE6000009214	June 19, 2020	June 17, 2021	44	461.10	463.20			4
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	135	452.20	468.85	3	135,660	3
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	226	453.50	479.65	3	136,050	3
17-Mar-22	KE7000003322	March 19, 2021	March 17, 2022	317	455.30	492.30	3	136,590	3
SINGLE STOCK FUTURE (ABSA)									
17-Jun-21	KE6000009438	June 19, 2020	June 17, 2021	44	8.81	8.87	2	17,620	46
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	135	8.02	8.13			1
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	226	8.21	8.31			1
17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	317	8.42	8.53			-

Total Volumes	
Today	Previous
70	37

Total Value	
Today	Previous
2 762 090	1 669 350

Total Open Interest	
Today	Previous
339	355

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.

