

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	35	3,589	3,608			1
16-Sep-21	KE7000009758	September 18, 2020	September 16, 2021	126	3,622	3,640			-
16-Dec-21	KE7000001460	December 18, 2020	December 16, 2021	217	3,665	3,684			-
17-Mar-22	KE7000002878	March 19, 2021	March 17, 2022	308	3,721	3,740			-
SINGLE STOCK FUTURE (SCOM)									
17-Jun-21	KE6000008877	June 19, 2020	June 17, 2021	35	39.66	40.16	9	356,980	130
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	126	39.44	40.73			10
16-Dec-21	KE7000001656	December 18, 2020	December 16, 2021	217	40.36	41.00			4
17-Mar-22	KE7000002985	March 19, 2021	March 17, 2022	308	41.40	41.65			-
SINGLE STOCK FUTURE (EQTY)									
17-Jun-21	KE6000008984	June 19, 2020	June 17, 2021	35	41.15	40.87			41
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	126	41.98	41.68			15
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	217	42.93	42.63			14
17-Mar-22	KE7000003090	March 19, 2021	March 17, 2022	308	44.03	43.72			14
SINGLE STOCK FUTURE (KCBG)									
17-Jun-21	KE6000009099	June 19, 2020	June 17, 2021	35	41.50	41.98	20	830,000	13
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	126	43.01	42.81			13
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	217	43.98	43.78			23
17-Mar-22	KE7000003108	March 19, 2021	March 17, 2022	308	45.11	44.91			5
SINGLE STOCK FUTURE (EABL)									
17-Jun-21	KE6000009107	June 19, 2020	June 17, 2021	35	173.10	171.10			15
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	126	176.55	176.35			1
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	217	180.55	180.35			-
17-Mar-22	KE7000003215	March 19, 2021	March 17, 2022	308	185.20	185.00			-
SINGLE STOCK FUTURE (BATK)									
17-Jun-21	KE6000009214	June 19, 2020	June 17, 2021	35	473.35	473.80			4
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	126	479.35	479.70			3
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	217	490.15	490.55			3
17-Mar-22	KE7000003322	March 19, 2021	March 17, 2022	308	502.75	503.20			-
SINGLE STOCK FUTURE (ABSA)									
17-Jun-21	KE6000009438	June 19, 2020	June 17, 2021	35	8.80	8.78	5	44,000	61
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	126	8.11	8.09			1
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	217	8.29	8.27			1
17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	308	8.50	8.48			15

Total Volumes	
Today	Previous
34	74

Total Value	
Today	Previous
1 230 980	2 424 685

Total Open Interest	
Today	Previous
387	386

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.

