
 <b>nairobi securities exchange</b> <small>Discover Opportunity</small>									
DERIVATIVES PRICELIST									
Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									September 2, 2021
INDEX (N25I)									
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	14	3,969	4,003			-
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	105	3,995	4,030			-
17-Mar-22	KE7000002878	March 19, 2021	March 17, 2022	196	4,026	4,060			-
16-Jun-22	KE7000004213	June 18, 2021	June 16, 2022	287	4,056	4,091			-
INDEX (25MN)									
16-Sep-21	KE7000003876	June 18, 2021	September 16, 2021	14	3,969	4,003			5
16-Dec-21	KE7000003983	June 18, 2021	December 16, 2021	105	3,995	4,030			-
17-Mar-22	KE7000004098	June 18, 2021	March 17, 2022	196	4,026	4,060			-
16-Jun-22	KE7000004106	June 18, 2021	June 16, 2022	287	4,056	4,091			-
SINGLE STOCK FUTURE (SCOM)									
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	14	42.51	43.00			24
16-Dec-21	KE7000001656	December 18, 2020	December 16, 2021	105	43.26	43.42			524
17-Mar-22	KE7000002985	March 19, 2021	March 17, 2022	196	44.07	44.23			-
16-Jun-22	KE7000004320	June 18, 2021	June 16, 2022	287	44.89	45.06			-
SINGLE STOCK FUTURE (EQTY)									
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	14	51.58	52.59			26
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	105	52.49	53.51			18
17-Mar-22	KE7000003090	March 19, 2021	March 17, 2022	196	53.46	54.51			3
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	287	54.46	55.53			6
SINGLE STOCK FUTURE (KCBG)									
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	14	47.22	48.08			38
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	105	48.25	48.30	2	96,500	18
17-Mar-22	KE7000003108	March 19, 2021	March 17, 2022	196	48.95	49.84			14
16-Jun-22	KE7000004544	June 18, 2021	June 16, 2022	287	49.86	50.77			11
SINGLE STOCK FUTURE (EABL)									
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	14	176.00	177.00			17
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	105	179.10	180.15			16
17-Mar-22	KE7000003215	March 19, 2021	March 17, 2022	196	182.45	183.50			-
16-Jun-22	KE7000004650	June 18, 2021	June 16, 2022	287	185.85	186.95			-
SINGLE STOCK FUTURE (BATK)									
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	14	465.70	457.25			7
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	105	473.90	465.30			3
17-Mar-22	KE7000003322	March 19, 2021	March 17, 2022	196	482.70	474.00			-
16-Jun-22	KE7000004767	June 18, 2021	June 16, 2022	287	491.70	482.80			-
SINGLE STOCK FUTURE (ABSA)									
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	14	10.52	10.92			38
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	105	10.70	11.11			33
17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	196	10.90	11.32			33
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	287	11.53	11.53	21	242,130	21

