NSE nairobi securitie exchang	25 e							ne	NSE Derivatives Market
			DERIVA	TIVES PRICELIST					a s rance
		Listing	Expiry	Days to	MTM	Previous	Total Volume	Total	Open Interest
Contract Type	ISIN	Date	Date	Expiry	Price	Price	Contracts	Value	Contracts
NDEX									
19-Sep-19	KE6000001435	July 4, 2019	September 19, 2019	34	3,593	3,573			
19-Dec-19	KE6000001542	July 4, 2019	December 19, 2019	125	3,610	3,592			
19-Mar-20 18-Jun-20	KE6000001658 KE6000001765	July 4, 2019	March 19, 2020 June 18, 2020	216 307	3,636	3,619			
18-JUN-20	KE8000001785	July 4, 2019	June 18, 2020	307	3,000	3,00/			
SINGLE STOCK FUTURE (SCC	M)								
19-Sep-19	KE6000004439	July 4, 2019	September 19, 2019	34	28.30	28.30	1 1	28,300	
19-Dec-19	KE6000004467	July 4, 2019	December 19, 2019	125	27.97	27.27	<u>'</u>	20,000	
19-Mar-20	KE6000004540	July 4, 2019	March 19, 2020	216	28.55	27.84			
18-Jun-20	KE6000004632	July 4, 2019	June 18, 2020	307	29.32	28.58			
10 3011 20	NE000004707	3017 7, 2017	30110 10, 2020	307	27.02	20.00			
SINGLE STOCK FUTURE (EQT	()								
19-Sep-19	KE6000002219	July 4, 2019	September 19, 2019	34	39.35	40,11			
19-Dec-19	KE6000002326	July 4, 2019	December 19, 2019	125	40.07	40.55			
19-Mar-20	KE6000002433	July 4, 2019	March 19, 2020	216	40.90	41.40			
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	307	41.99	42.49			
			-						
SINGLE STOCK FUTURE (KCB									
19-Sep-19	KE6000001872	July 4, 2019	September 19, 2019	34	39.95	40.01			
19-Dec-19	KE6000001989	July 4, 2019	December 19, 2019	125	39.68	39.75			
19-Mar-20	KE6000002094	July 4, 2019	March 19, 2020	216	40.50	40.58			
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	307	41.58	41.65			
SINGLE STOCK FUTURE (EAB									
19-Sep-19	KE6000003548	July 4, 2019	September 19, 2019	34	201.25	202.50			
19-Dec-19	KE6000003654	July 4, 2019	December 19, 2019	125	198.85	200.25			-
19-Mar-20 18-Jun-20	KE6000003878 KE6000003985	July 4, 2019	March 19, 2020 June 18, 2020	216 307	203.00	204.45 209.85			
18-Jun-20	KE8000003985	July 4, 2019	June 18, 2020	307	208.45	209.85			
THE STACK FURNISH (SATE	Α.								
SINGLE STOCK FUTURE (BATI									
19-Sep-19	KE6000003092	July 4, 2019	September 19, 2019	34	517.00	517.00			-
19-Dec-19	KE6000003100	July 4, 2019	December 19, 2019	125	522.85	523.10			
19-Mar-20	KE6000003217	July 4, 2019	March 19, 2020	216	533.70	534.10			
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	307	547.95	548.10			
	Total Volu	Previous		Total Valu	Previous		Total Open Today	Previous	
		2	L	28,300	96,710		77	76	
Abbr.									
MTM: Mark To Market									
	g or short positions that remain outs	tanding at the end of a p	articular trading day						
werage Traded Price: Means the V	olume Weighted Traded Price								
	SSF- 1000 below Kes.100								
	100 above Kes.100								

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