

DERIVATIVES PRICELIST

Contract Type		ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
										December 16, 2019
INDEX										
19-Dec-19	KE6000001542		July 4, 2019	December 19, 2019	3	3,924	3,942			-
19-Mar-20	KE6000001658		July 4, 2019	March 19, 2020	94	3,948	3,968			1
18-Jun-20	KE6000001765		July 4, 2019	June 18, 2020	185	3,991	4,013			-
17-Sep-20	KE6000005329		September 20, 2019	September 17, 2020	276	4,051	4,073			-
SINGLE STOCK FUTURE (SCOM)										
19-Dec-19	KE6000004546		July 4, 2019	December 19, 2019	3	30.06	30.32			25
19-Mar-20	KE6000004652		July 4, 2019	March 19, 2020	94	30.59	30.87			2
17-Sep-20	KE6000004769		July 4, 2019	June 18, 2020	185	31.27	31.56			-
17-Sep-20	KE6000004983		September 20, 2019	September 17, 2020	276	32.07	32.38			-
SINGLE STOCK FUTURE (EQTY)										
19-Dec-19	KE6000002326		July 4, 2019	December 19, 2019	3	51.02	51.29			4
19-Mar-20	KE6000002433		July 4, 2019	March 19, 2020	94	51.92	52.21			-
18-Jun-20	KE6000002540		July 4, 2019	June 18, 2020	185	53.06	53.39			-
17-Sep-20	KE6000005436		September 20, 2019	September 17, 2020	276	54.43	54.76			-
SINGLE STOCK FUTURE (KC&G)										
19-Dec-19	KE6000001989		July 4, 2019	December 19, 2019	3	51.00	52.29	1	51,000	4
19-Mar-20	KE6000002094		July 4, 2019	March 19, 2020	94	52.94	53.23			-
18-Jun-20	KE6000002102		July 4, 2019	June 18, 2020	185	54.10	54.43			-
17-Sep-20	KE6000005212		September 20, 2019	September 17, 2020	276	55.49	55.83			-
SINGLE STOCK FUTURE (EABL)										
19-Dec-19	KE6000003654		July 4, 2019	December 19, 2019	3	192.30	192.65			1
19-Mar-20	KE6000003878		July 4, 2019	March 19, 2020	94	195.70	196.10			-
18-Jun-20	KE6000003985		July 4, 2019	June 18, 2020	185	200.00	200.50			-
17-Sep-20	KE6000005097		September 20, 2019	September 17, 2020	276	205.15	205.65			-
SINGLE STOCK FUTURE (BATK)										
19-Dec-19	KE6000003100		July 4, 2019	December 19, 2019	3	470.50	480.25			2
19-Mar-20	KE6000003217		July 4, 2019	March 19, 2020	94	478.75	488.75			-
18-Jun-20	KE6000003324		July 4, 2019	June 18, 2020	185	489.50	500.00			-
17-Sep-20	KE6000005105		September 20, 2019	September 17, 2020	276	502.00	512.75			-

Total Volumes	
Today	Previous
1	-

Total Value	
Today	Previous
51,000	-

Total Open Interest	
Today	Previous
39	40

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

INDEX-100

Nominal:

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.

