

DERIVATIVES PRICELIST

Contract Type		ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
										November 19, 2019
INDEX										
19-Dec-19	KE6000001542		July 4, 2019	December 19, 2019	30	3.846	3.850			-
19-Mar-20	KE6000001658		July 4, 2019	March 19, 2020	121	3.863	3.867			-
18-Jun-20	KE6000001765		July 4, 2019	June 18, 2020	212	3.900	3.904			-
17-Sep-20	KE6000005329		September 20, 2019	September 17, 2020	303	3.957	3.961			-
SINGLE STOCK FUTURE (SCOM)										
19-Dec-19	KE6000004546		July 4, 2019	December 19, 2019	30	28.60	29.00	1	28,600	32
19-Mar-20	KE6000004652		July 4, 2019	March 19, 2020	121	27.29	27.30			-
17-Sep-20	KE6000004769		July 4, 2019	June 18, 2020	212	27.92	27.92			-
17-Sep-20	KE6000004983		September 20, 2019	September 17, 2020	303	28.69	28.70			-
SINGLE STOCK FUTURE (EQTY)										
19-Dec-19	KE6000002326		July 4, 2019	December 19, 2019	30	48.13	48.19			8
19-Mar-20	KE6000002433		July 4, 2019	March 19, 2020	121	48.99	49.05			-
18-Jun-20	KE6000002540		July 4, 2019	June 18, 2020	212	50.11	50.18			-
17-Sep-20	KE6000005436		September 20, 2019	September 17, 2020	303	51.49	51.56			-
SINGLE STOCK FUTURE (KCBG)										
19-Dec-19	KE6000001989		July 4, 2019	December 19, 2019	30	50.00	50.50	1	50,000	5
19-Mar-20	KE6000002094		July 4, 2019	March 19, 2020	121	51.39	51.41			-
18-Jun-20	KE6000002102		July 4, 2019	June 18, 2020	212	52.57	52.58			-
17-Sep-20	KE6000005212		September 20, 2019	September 17, 2020	303	54.02	54.03			-
SINGLE STOCK FUTURE (EABL)										
19-Dec-19	KE6000003654		July 4, 2019	December 19, 2019	30	202.95	201.95			1
19-Mar-20	KE6000003878		July 4, 2019	March 19, 2020	121	206.60	205.60			-
18-Jun-20	KE6000003985		July 4, 2019	June 18, 2020	212	211.30	210.30			-
17-Sep-20	KE6000005097		September 20, 2019	September 17, 2020	303	217.10	216.10			-
SINGLE STOCK FUTURE (BATK)										
19-Dec-19	KE6000003100		July 4, 2019	December 19, 2019	30	492.50	489.00			2
19-Mar-20	KE6000003217		July 4, 2019	March 19, 2020	121	501.25	497.75			-
18-Jun-20	KE6000003324		July 4, 2019	June 18, 2020	212	512.75	509.25			-
17-Sep-20	KE6000005105		September 20, 2019	September 17, 2020	303	527.00	523.25			-

Total Volumes	
Today	Previous
2	1

Total Value	
Today	Previous
78.600	29.000

Total Open Interest	
Today	Previous
48	49

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:

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.

