NSE nairobi	ies								NSE NSE
exchan	ge v		D. T. D.	TIVES PRICEIUS				ne	Derivatives Market
DERIVATIVES PRICELIST Listing Expiry Days to MTM Previous Total Volume Total C									Open Interest
Contract Type	ISIN	Date	Date	Expiry	Price	Price	Contracts	Value	Contracts
									September 2, 20
NDEX									
19-Sep-19	KE6000001435	July 4, 2019	September 19, 2019	17	3,504	3,519			
19-Dec-19	KE6000001542	July 4, 2019	December 19, 2019	108	3,515	3,531			
19-Mar-20	KE6000001658	July 4, 2019	March 19, 2020	199	3,537	3,553			
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	290	3,584	3,602			
SINGLE STOCK FUTURE (SC									
19-Sep-19	KE6000004439	July 4, 2019	September 19, 2019	17	27.89	28.21	2	55,780	
19-Dec-19	KE6000004546	July 4, 2019	December 19, 2019	108	26.70	27.40			
19-Mar-20	KE6000004652	July 4, 2019	March 19, 2020	199	27.22	27.35			
18-Jun-20	KE6000004769	July 4, 2019	June 18, 2020	290	27.95	28.09			
	•	•	•		•				
SINGLE STOCK FUTURE (EQ	TY)								
19-Sep-19	KE6000002219	July 4, 2019	September 19, 2019	17	39.72	39.99			
19-Dec-19	KE6000002326	July 4, 2019	December 19, 2019	108	40.40	40.67			
19-Mar-20	KE6000002433	July 4, 2019	March 19, 2020	199	41.19	41.48		-	
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	290	42.28	42.59			
		001) 1, 2011	00110 107 2020	2,0	12.20	12101			
SINGLE STOCK FUTURE (KC	RG)								
19-Sep-19	KE6000001872	July 4, 2019	September 19, 2019	17	40.02	40,24			
19-Dec-19	KE6000001989	July 4, 2019	December 19, 2019	108	39.70	39.92			
19-Mar-20	KE6000002094	July 4, 2019	March 19, 2020	199	40.47	40.71		-	
18-Jun-20	KE600002102	July 4, 2019	June 18, 2020	290	41.55	41,80			
10-3011-20	REGOGGGETGE	301y 4, 2017	30110 10, 2020	270	41.00	41.00			
SINGLE STOCK FUTURE (EA	DIA								
19-Sep-19	KE6000003548	July 4, 2019	September 19, 2019	17	195.35	196.40			
19-Dec-19	KE6000003548	July 4, 2019	December 19, 2019	108	192.60	193.70			
19-Mar-20	KE6000003834	July 4, 2019	March 19, 2020	199	196.35	197.55			
18-Jun-20	KE6000003878	July 4, 2019	June 18, 2020	290	201.60	202.85			
18-JUN-20	KE8000003785	JUIY 4, 2019	June 16, 2020	290	201.60	202.00			
SINGLE STOCK FUTURE (BA									
19-Sep-19	KE6000003092	July 4, 2019	September 19, 2019	17	505.90	511.10			
19-Dec-19	KE6000003100	July 4, 2019	December 19, 2019	108	510.90	516.30			
19-Mar-20	KE6000003217	July 4, 2019	March 19, 2020	199	520.95	526.55			
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	290	534.75	540.60			
		,					'		
	Total Volu	umes		Total Valu	e		Total Open	Interest	
	Today	Previous		Today	Previous		Today	Previous	
	2	1		55,780	27,400		81	81	
Abbr. WTM: Mark To Market Open interest: total number of lo Average Traded Price: Means the	ing or short positions that remain outs Volume Weighted Traded Price	standing at the end of a p	articular trading day						
Nominal:	SSF- 1000 below Kes.100 100 above Kes.100 INDEX-100								

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