NSE nairobi securit exchan	ies ge							ne	NSE Derivatives Market
			DERIVA	TIVES PRICELIST					
		Listing	Expiry	Days to	MTM	Previous	Total Volume	Total	Open Interest
Contract Type	ISIN	Date	Date	Expiry	Price	Price	Contracts	Value	Contracts
INDEX									
19-Sep-19	KE6000001435	July 4, 2019	September 19, 2019	3	3,457	3,444			
19-Dec-19	KE6000001542	July 4, 2019	December 19, 2019	94	3,463	3,451			
19-Mar-20	KE6000001658	July 4, 2019	March 19, 2020	185	3,484	3,472			
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	276	3,530	3,518			
SINGLE STOCK FUTURE (SC 19-Sep-19	KE600004439	July 4, 2019	September 19, 2019	3 [27.21	27.17			
19-Dec-19	KE6000004437	July 4, 2019	December 19, 2019	94	25.76	26.94			- 2
19-Mar-20	KE6000004546	July 4, 2019	March 19, 2020	185	26.26	26.23			
18-Jun-20	KE6000004852	July 4, 2019	June 18, 2020	276	26.95	26.23			
18-3011-20	KE8000004787	JUIY 4, 2017	JUILE 18, 2020	2/0	20.73	20.73			
SINGLE STOCK FUTURE (EQ	IV)								
19-Sep-19	KE6000002219	July 4, 2019	September 19, 2019	3	37.76	37.93			
19-Dec-19	KE6000002217	July 4, 2019	December 19, 2019	94	38.35	38.53			
19-Mar-20	KE6000002328	July 4, 2019	March 19, 2020	185	39.10	39.29			
18-Jun-20	KE6000002433	July 4, 2019	June 18, 2020	276	40.12	40.32			
10-3011-20	KE0000002340	July 4, 2017	Julie 10, 2020	2/0	40.12	40.52			
SINGLE STOCK FUTURE (KC	PC)								
19-Sep-19	KE6000001872	July 4, 2019	September 19, 2019	3	38.87	38.53			
19-Dec-19	KE6000001872	July 4, 2019	December 19, 2019	94	38.46	38.13			
19-Mar-20	KE6000001707	July 4, 2019	March 19, 2020	185	39.21	38.88			
18-Jun-20	KE6000002074	July 4, 2017	June 18, 2020	276	40.24	39.91			
10-3011-20	REGOGGGETGE	301y 4, 2017	30110 10, 2020	2/0	40.24	07.71			
SINGLE STOCK FUTURE (EAI	RI)								
19-Sep-19	KE6000003548	July 4, 2019	September 19, 2019	3	200.00	199.40	1.1	20,000	
19-Dec-19	KE6000003654	July 4, 2019	December 19, 2019	94	197.10	196.45	· ·	20,000	
19-Mar-20	KE6000003878	July 4, 2019	March 19, 2020	185	200.95	200,35			
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	276	206.25	205.65			
SINGLE STOCK FUTURE (BAT	IK)								
19-Sep-19	KE6000003092	July 4, 2019	September 19, 2019	3	485.15	485.35			
19-Dec-19	KE6000003072	July 4, 2019	December 19, 2019	94	489.15	489.45			
19-Mar-20	KE6000003217	July 4, 2019	March 19, 2020	185	498.70	499.10			
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	276	511.75	512.25			
	Total Volu	mes Previous		Total Valu Today 20,000	Previous 53,880		Total Open Today 93	Interest Previous	
Abbr. MTM: Mark To Market Open interest: total number of lo Average Traded Price: Means the Nominal:	ng or short positions that remain outs Volume Weighted Traded Price 55F-1000 below Kes.100 100 above Kes.100 INDEX-100	tanding at the end of a p	articular trading day						

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