

DERIVATIVES PRICELIST

Contract Type		ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
										May 28, 2020
INDEX										
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	21	3,215	3,223				-
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	112	3,243	3,251				-
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	203	3,280	3,289				-
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	294	3,323	3,332				-
SINGLE STOCK FUTURE (\$COM)										
18-Jun-20	KE6000004769	July 4, 2019	June 18, 2020	21	28.13	28.73				24
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	112	28.68	29.30				4
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	203	27.91	28.55				-
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	294	28.58	29.23				-
SINGLE STOCK FUTURE (EQTY)										
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	21	35.90	35.95				5
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	112	34.08	34.14				-
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	203	34.85	34.91				5
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	294	35.68	35.75				-
SINGLE STOCK FUTURE (KCBG)										
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	21	35.50	35.75	1	35,500		5
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	112	34.49	33.94				7
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	203	34.26	33.70				5
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	294	35.08	34.51				-
SINGLE STOCK FUTURE (EABL)										
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	21	164.45	163.45				1
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	112	167.65	166.70				-
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	203	171.45	170.45				-
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	294	175.55	174.50				-
SINGLE STOCK FUTURE (BATK)										
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	21	320.75	320.75				1
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	112	327.00	327.25				-
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	203	331.00	331.00				-
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	294	338.75	339.00				-
SINGLE STOCK FUTURE (ABSA)										
18-Jun-20	KE6000006657	December 23, 2019	June 18, 2020	21	9.88	9.48				4
17-Sep-20	KE6000006764	December 23, 2019	September 17, 2020	112	10.07	9.67				-
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	203	10.30	9.88				-
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	294	10.54	10.12				-

Total Volumes	
Today	Previous
1	-

Total Value	
Today	Previous
35 500	-

Total Open Interest	
Today	Previous
61	62

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.

