

DERIVATIVES PRICELIST

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									October 15, 2019
INDEX									
19-Dec-19	KE6000001542	July 4, 2019	December 19, 2019	65	3,474	3,481			-
19-Mar-20	KE6000001658	July 4, 2019	March 19, 2020	156	3,488	3,495			-
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	247	3,526	3,534			-
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	338	3,590	3,598			-
SINGLE STOCK FUTURE (SCOM)									
19-Dec-19	KE6000004546	July 4, 2019	December 19, 2019	65	27.60	28.32	1	27,600	47
19-Mar-20	KE6000004652	July 4, 2019	March 19, 2020	156	26.84	26.95			-
18-Jun-20	KE6000004769	July 4, 2019	June 18, 2020	247	27.51	27.62			-
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	338	28.37	28.49			-
SINGLE STOCK FUTURE (EQTY)									
19-Dec-19	KE6000002326	July 4, 2019	December 19, 2019	65	37.25	36.72	1	37,250	1
19-Mar-20	KE6000002433	July 4, 2019	March 19, 2020	156	37.06	37.37			-
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	247	37.96	38.29			-
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	338	39.13	39.47			-
SINGLE STOCK FUTURE (KCBG)									
19-Dec-19	KE6000001989	July 4, 2019	December 19, 2019	65	42.18	41.93			-
19-Mar-20	KE6000002094	July 4, 2019	March 19, 2020	156	41.92	41.67			-
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	247	42.95	42.70			-
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	338	44.28	44.02			-
SINGLE STOCK FUTURE (EABL)									
19-Dec-19	KE6000003654	July 4, 2019	December 19, 2019	65	195.20	195.20			1
19-Mar-20	KE6000003878	July 4, 2019	March 19, 2020	156	198.65	198.70			-
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	247	203.50	203.55			-
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	338	209.75	209.85			-
SINGLE STOCK FUTURE (BATK)									
19-Dec-19	KE6000003100	July 4, 2019	December 19, 2019	65	491.50	491.60			-
19-Mar-20	KE6000003217	July 4, 2019	March 19, 2020	156	500.25	500.35			-
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	247	512.45	512.60			-
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	338	528.25	528.45			-

Total Volumes	
Today	Previous
2	1

Total Value	
Today	Previous
64,850	27,720

Total Open Interest	
Today	Previous
49	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:

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.

