

DERIVATIVES PRICELIST

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									January 10, 2020
INDEX									
19-Mar-20	KE6000001658	July 4, 2019	March 19, 2020	69	4,223	4,206			1
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	160	4,266	4,249			-
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	251	4,326	4,308			-
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	342	4,404	4,386			-
SINGLE STOCK FUTURE (SCOM)									
19-Mar-20	KE6000004652	July 4, 2019	March 19, 2020	69	33.20	32.90			3
17-Sep-20	KE6000004769	July 4, 2019	June 18, 2020	160	33.91	33.92			-
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	251	34.75	34.77			-
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	342	33.87	33.88			-
SINGLE STOCK FUTURE (EQTY)									
19-Mar-20	KE6000002433	July 4, 2019	March 19, 2020	69	54.75	54.69	3	164,250	3
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	160	54.60	53.84			-
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	251	55.96	55.18			-
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	342	57.57	56.77			-
SINGLE STOCK FUTURE (KCBG)									
19-Mar-20	KE6000002094	July 4, 2019	March 19, 2020	69	54.50	55.45	3	163,500	3
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	160	56.87	56.62			-
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	251	55.75	55.50			-
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	342	56.35	56.09			-
SINGLE STOCK FUTURE (EABL)									
19-Mar-20	KE6000003878	July 4, 2019	March 19, 2020	69	207.50	207.60			-
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	160	209.40	209.45			-
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	251	214.60	214.65			-
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	342	220.75	220.80			-
SINGLE STOCK FUTURE (BATK)									
19-Mar-20	KE6000003217	July 4, 2019	March 19, 2020	69	511.00	508.25			2
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	160	490.25	487.25			-
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	251	502.50	499.50			-
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	342	513.50	510.25			-
SINGLE STOCK FUTURE (BBKL)									
19-Mar-20	KE6000006434	December 23, 2019	March 19, 2020	69	13.46	13.42			5
18-Jun-20	KE6000006657	December 23, 2019	June 18, 2020	160	12.85	12.80			-
17-Sep-20	KE6000006764	December 23, 2019	September 17, 2020	251	13.17	13.12			-
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	342	13.55	13.50			-

Total Volumes	
Today	Previous
6	1

Total Value	
Today	Previous
327,750	32,900

Total Open Interest	
Today	Previous
17	11

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.

