

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 14, 2020									
INDEX									
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	35	3,170	3,252			
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	126	3,200	3,283			-
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	217	3,237	3,321			-
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	308	3,280	3,365			-
SINGLE STOCK FUTURE (SCOM)									
18-Jun-20	KE6000004769	July 4, 2019	June 18, 2020	35	27.00	27.94	1	27,000	24
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	126	27.79	28.52			3
17-Dec-20	KE6000005873	December 20, 2019	December 17, 2020	217	27.01	27.75			-
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	308	27.67	28.43			-
SINGLE STOCK FUTURE (EQTY)									
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	35	34.00	36.09	1	34,000	4
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	126	32.04	34.30			-
17-Dec-20	KE6000006327	December 20, 2019	December 17, 2020	217	32.76	35.08			-
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	308	33.56	35.93			-
SINGLE STOCK FUTURE (KCBG)									
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	35	36.08	38.20			5
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	126	35.00	36.46	5	175,000	7
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	217	34.07	36.28			1
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	308	34.90	37.16			-
SINGLE STOCK FUTURE (EABL)									
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	35	165.80	166.60			1
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	126	169.20	170.00			-
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	217	173.05	173.85			-
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	308	177.20	178.05			-
SINGLE STOCK FUTURE (BATK)									
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	35	316.50	316.50			1
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	126	323.00	323.00			-
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	217	326.75	326.75			-
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	308	334.50	334.75			-
SINGLE STOCK FUTURE (ABSA)									
18-Jun-20	KE6000006657	December 23, 2019	June 18, 2020	35	9.65	9.85			-
17-Sep-20	KE6000006764	December 23, 2019	September 17, 2020	126	9.85	10.06			-
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	217	10.54	10.28	1	10,560	-
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	308	10.32	10.53			-

Total Volumes	
Today	Previous
8	-

Total Value	
Today	Previous
246,560	-

Total Open Interest	
Today	Previous
46	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.

