

DERIVATIVES PRICELIST

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									February 20, 2020
INDEX									
19-Mar-20	KE6000001658	July 4, 2019	March 19, 2020	28	3.936	3.955			1
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	119	3.970	3.989			-
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	210	4.019	4.039			-
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	301	4.083	4.104			-
SINGLE STOCK FUTURE (SCOM)									
19-Mar-20	KE6000004652	July 4, 2019	March 19, 2020	28	30.07	30.50			9
17-Sep-20	KE6000004769	July 4, 2019	June 18, 2020	119	30.67	30.68			-
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	210	31.39	31.40			-
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	301	30.35	30.36			-
SINGLE STOCK FUTURE (EQTY)									
19-Mar-20	KE6000002433	July 4, 2019	March 19, 2020	28	50.16	50.47			12
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	119	49.15	49.47			1
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	210	50.30	50.63			-
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	301	51.65	51.99			-
SINGLE STOCK FUTURE (KCBG)									
19-Mar-20	KE6000002094	July 4, 2019	March 19, 2020	28	50.71	50.97			16
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	119	51.72	51.99			-
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	210	50.40	50.68			-
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	301	50.75	51.03			1
SINGLE STOCK FUTURE (EABL)									
19-Mar-20	KE6000003878	July 4, 2019	March 19, 2020	28	207.85	210.90			-
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	119	209.45	212.55			-
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	210	214.35	217.55			-
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	301	220.05	223.35			-
SINGLE STOCK FUTURE (BATK)									
19-Mar-20	KE6000003217	July 4, 2019	March 19, 2020	28	484.75	501.50			2
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	119	464.00	479.75			-
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	210	475.00	491.00			-
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	301	484.00	500.75			-
SINGLE STOCK FUTURE (BBKL)									
19-Mar-20	KE6000006434	December 23, 2019	March 19, 2020	28	13.20	13.21			9
18-Jun-20	KE6000006657	December 23, 2019	June 18, 2020	119	12.56	12.57			-
17-Sep-20	KE6000006764	December 23, 2019	September 17, 2020	210	12.86	12.86			-
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	301	13.21	13.21			-

Total Volumes	
Today	Previous
-	3

Total Value	
Today	Previous
-	91,520

Total Open Interest	
Today	Previous
51	51

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.

