

DERIVATIVES PRICELIST

| DERIVATIVES FUTURE | | | | | | | | | | |
|----------------------------|--------------|--------------------|--------------------|----------------|-----------|----------------|------------------------|-------------|-------------------------|-------------------|
| Contract Type | ISIN | Listing Date | Expiry Date | Days to Expiry | MTM Price | Previous Price | Total Volume Contracts | Total Value | Open Interest Contracts | |
| INDEX | | | | | | | | | | November 12, 2019 |
| 19-Dec-19 | KE6000001542 | July 4, 2019 | December 19, 2019 | 37 | 3.864 | 3.876 | | | | - |
| 19-Mar-20 | KE6000001658 | July 4, 2019 | March 19, 2020 | 128 | 3.876 | 3.888 | | | | - |
| 18-Jun-20 | KE6000001765 | July 4, 2019 | June 18, 2020 | 219 | 3.910 | 3.922 | | | | - |
| 17-Sep-20 | KE6000005329 | September 20, 2019 | September 17, 2020 | 310 | 3.972 | 3.986 | | | | - |
| SINGLE STOCK FUTURE (SCOM) | | | | | | | | | | |
| 19-Dec-19 | KE6000004546 | July 4, 2019 | December 19, 2019 | 37 | 29.00 | 29.00 | 1 | 29,000 | | 33 |
| 19-Mar-20 | KE6000004652 | July 4, 2019 | March 19, 2020 | 128 | 28.07 | 27.76 | | | | - |
| 17-Sep-20 | KE6000004769 | July 4, 2019 | June 18, 2020 | 219 | 28.69 | 28.38 | | | | - |
| 17-Sep-20 | KE6000004983 | September 20, 2019 | September 17, 2020 | 310 | 29.52 | 29.21 | | | | - |
| SINGLE STOCK FUTURE (EQTY) | | | | | | | | | | |
| 19-Dec-19 | KE6000002326 | July 4, 2019 | December 19, 2019 | 37 | 47.99 | 48.16 | | | | 8 |
| 19-Mar-20 | KE6000002433 | July 4, 2019 | March 19, 2020 | 128 | 48.79 | 49.83 | | | | - |
| 18-Jun-20 | KE6000002540 | July 4, 2019 | June 18, 2020 | 219 | 49.88 | 50.94 | | | | - |
| 17-Sep-20 | KE6000005436 | September 20, 2019 | September 17, 2020 | 310 | 51.32 | 52.41 | | | | - |
| SINGLE STOCK FUTURE (KCBG) | | | | | | | | | | |
| 19-Dec-19 | KE6000001989 | July 4, 2019 | December 19, 2019 | 37 | 48.85 | 48.91 | | | | 6 |
| 19-Mar-20 | KE6000002094 | July 4, 2019 | March 19, 2020 | 128 | 49.66 | 49.42 | | | | - |
| 18-Jun-20 | KE6000002102 | July 4, 2019 | June 18, 2020 | 219 | 50.77 | 50.52 | | | | - |
| 17-Sep-20 | KE6000005212 | September 20, 2019 | September 17, 2020 | 310 | 52.23 | 51.98 | | | | - |
| SINGLE STOCK FUTURE (EABL) | | | | | | | | | | |
| 19-Dec-19 | KE6000003654 | July 4, 2019 | December 19, 2019 | 37 | 201.20 | 201.25 | | | | 1 |
| 19-Mar-20 | KE6000003878 | July 4, 2019 | March 19, 2020 | 128 | 204.55 | 204.60 | | | | - |
| 18-Jun-20 | KE6000003985 | July 4, 2019 | June 18, 2020 | 219 | 209.10 | 209.15 | | | | - |
| 17-Sep-20 | KE6000005097 | September 20, 2019 | September 17, 2020 | 310 | 215.15 | 215.25 | | | | - |
| SINGLE STOCK FUTURE (BATK) | | | | | | | | | | |
| 19-Dec-19 | KE6000003100 | July 4, 2019 | December 19, 2019 | 37 | 465.00 | 502.25 | 1 | 46,500 | | 2 |
| 19-Mar-20 | KE6000003217 | July 4, 2019 | March 19, 2020 | 128 | 511.25 | 510.75 | | | | - |
| 18-Jun-20 | KE6000003324 | July 4, 2019 | June 18, 2020 | 219 | 522.75 | 522.00 | | | | - |
| 17-Sep-20 | KE6000005105 | September 20, 2019 | September 17, 2020 | 310 | 537.75 | 537.25 | | | | - |

| Total Volumes | |
|---------------|----------|
| Today | Previous |
| 2 | 14 |

| Total Value | |
|-------------|----------|
| Today | Previous |
| 75.500 | 580.750 |

| Total Open Interest | |
|---------------------|----------|
| Today | Previous |
| 50 | 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.

