

DERIVATIVES PRICELIST

DERIVATIVES CONTRACT										
Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts	
										September 5, 2019
INDEX										
19-Sep-19	KE6000001435	July 4, 2019	September 19, 2019	14	3.441	3.448				-
19-Dec-19	KE6000001542	July 4, 2019	December 19, 2019	105	3.451	3.459				
19-Mar-20	KE6000001658	July 4, 2019	March 19, 2020	196	3.472	3.480				
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	287	3.518	3.526				
SINGLE STOCK FUTURE (SCOM)										
19-Sep-19	KE6000004439	July 4, 2019	September 19, 2019	14	26.89	26.69				43
19-Dec-19	KE6000004546	July 4, 2019	December 19, 2019	105	26.67	26.13	9	240,000		18
19-Mar-20	KE6000004652	July 4, 2019	March 19, 2020	196	25.96	25.76				
18-Jun-20	KE6000004769	July 4, 2019	June 18, 2020	287	26.65	26.44				
SINGLE STOCK FUTURE (EQTY)										
19-Sep-19	KE6000002219	July 4, 2019	September 19, 2019	14	38.16	39.31				4
19-Dec-19	KE6000002326	July 4, 2019	December 19, 2019	105	38.79	39.97				
19-Mar-20	KE6000002433	July 4, 2019	March 19, 2020	196	39.55	40.75				
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	287	40.59	41.83				
SINGLE STOCK FUTURE (KCBG)										
19-Sep-19	KE6000001872	July 4, 2019	September 19, 2019	14	39.00	40.06	4	156,000		20
19-Dec-19	KE6000001989	July 4, 2019	December 19, 2019	105	39.67	39.73				
19-Mar-20	KE6000002094	July 4, 2019	March 19, 2020	196	40.44	40.50				
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	287	41.51	41.58				
SINGLE STOCK FUTURE (EABL)										
19-Sep-19	KE6000003548	July 4, 2019	September 19, 2019	14	193.75	196.30				1
19-Dec-19	KE6000003654	July 4, 2019	December 19, 2019	105	190.95	193.55				-
19-Mar-20	KE6000003878	July 4, 2019	March 19, 2020	196	194.65	197.30				
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	287	199.80	202.55				
SINGLE STOCK FUTURE (BATK)										
19-Sep-19	KE6000003092	July 4, 2019	September 19, 2019	14	490.70	490.75				-
19-Dec-19	KE6000003100	July 4, 2019	December 19, 2019	105	495.35	495.45				
19-Mar-20	KE6000003217	July 4, 2019	March 19, 2020	196	504.95	505.10				
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	287	518.30	518.45				

Total Volumes	
Today	Previous
13	6

Total Value	
Today	Previous
396 000	156 760

Total Open Interest	
Today	Previous
86	83

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.