

DERIVATIVES PRICELIST

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
INDEX									September 18, 2019
19-Sep-19	KE6000001435	July 4, 2019	September 19, 2019	1	3.458	3.446			-
19-Dec-19	KE6000001542	July 4, 2019	December 19, 2019	92	3.464	3.452			
19-Mar-20	KE6000001658	July 4, 2019	March 19, 2020	183	3.484	3.472			
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	274	3.529	3.517			
SINGLE STOCK FUTURE (SCOM)									
19-Sep-19	KE6000004439	July 4, 2019	September 19, 2019	1	27.25	26.50			48
19-Dec-19	KE6000004546	July 4, 2019	December 19, 2019	92	25.80	25.70			26
19-Mar-20	KE6000004652	July 4, 2019	March 19, 2020	183	26.30	26.20			
18-Jun-20	KE6000004769	July 4, 2019	June 18, 2020	274	26.99	26.89			
SINGLE STOCK FUTURE (EQTY)									
19-Sep-19	KE6000002219	July 4, 2019	September 19, 2019	1	37.95	37.61			4
19-Dec-19	KE6000002326	July 4, 2019	December 19, 2019	92	38.54	38.19			
19-Mar-20	KE6000002433	July 4, 2019	March 19, 2020	183	39.29	38.94			
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	274	40.31	39.95			
SINGLE STOCK FUTURE (KCBG)									
19-Sep-19	KE6000001872	July 4, 2019	September 19, 2019	1	39.16	38.91			20
19-Dec-19	KE6000001989	July 4, 2019	December 19, 2019	92	38.75	38.51			
19-Mar-20	KE6000002094	July 4, 2019	March 19, 2020	183	39.50	39.26			
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	274	40.54	40.28			
SINGLE STOCK FUTURE (EABL)									
19-Sep-19	KE6000003358	July 4, 2019	September 19, 2019	1	200.75	199.05			1
19-Dec-19	KE6000003654	July 4, 2019	December 19, 2019	92	197.80	196.05			-
19-Mar-20	KE6000003878	July 4, 2019	March 19, 2020	183	201.65	199.85			
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	274	206.90	205.10			
SINGLE STOCK FUTURE (BATK)									
19-Sep-19	KE6000003092	July 4, 2019	September 19, 2019	1	485.05	485.10			-
19-Dec-19	KE6000003100	July 4, 2019	December 19, 2019	92	488.95	489.05			
19-Mar-20	KE6000003217	July 4, 2019	March 19, 2020	183	498.45	498.55			
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	274	511.45	511.60			

Total Volumes	
Today	Previous
6	6

Total Value	
Today	Previous
	159,000

Total Open Interest	
Today	Previous
99	99

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

Nominal:

INDEX-100

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.