

DERIVATIVES PRICELIST

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									July 30, 2020
INDEX									
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	49	3,058	3,100			-
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	140	3,078	3,120			-
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	231	3,099	3,142			-
17-Jun-21	KE6000008760	July 19, 2019	June 17, 2021	322	3,128	3,171			-
SINGLE STOCK FUTURE (SCOM)									
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	49	28.30	28.50	5	141,500	21
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	140	27.40	27.56			6
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	231	27.89	28.06			-
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	322	28.46	28.62			5
SINGLE STOCK FUTURE (EQTY)									
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	49	32.73	32.84			12
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	140	33.31	33.42			6
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	231	33.91	34.02			-
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	322	34.60	34.71			-
SINGLE STOCK FUTURE (KCBG)									
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	49	34.59	35.15			24
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	140	34.20	34.77			5
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	231	34.82	35.40			-
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	322	35.52	36.11			-
SINGLE STOCK FUTURE (EABL)									
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	49	155.60	161.65			17
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	140	158.35	164.55			-
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	231	161.20	167.50			-
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	322	164.45	170.90			-
SINGLE STOCK FUTURE (BATK)									
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	49	329.85	325.35			1
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	140	332.15	327.60			-
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	231	338.10	333.45			-
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	322	344.90	340.20			-
SINGLE STOCK FUTURE (ABSA)									
17-Sep-20	KE6000006764	December 23, 2019	September 17, 2020	49	9.07	9.39			9
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	140	9.23	9.56			1
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	231	9.40	9.73			-
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	322	9.59	9.93			-

Total Volumes	
Today	Previous
5	4

Total Value	
Today	Previous
141,500	114,000

Total Open	Interest
Today	Previous
107	111

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.

