

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 24, 2019
INDEX									
19-Sep-19	KE6000001435	July 4, 2019	September 19, 2019	57		3.581			-
19-Dec-19	KE6000001542	July 4, 2019	December 19, 2019	148		3.606			
19-Mar-20	KE6000001658	July 4, 2019	March 19, 2020	239		3.638			
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	330		3.682			
SINGLE STOCK FUTURE (SCOM)									
19-Sep-19	KE6000004439	July 4, 2019	September 19, 2019	57		28.01			16
19-Dec-19	KE6000004546	July 4, 2019	December 19, 2019	148		26.14			3
19-Mar-20	KE6000004652	July 4, 2019	March 19, 2020	239		26.72			
18-Jun-20	KE6000004769	July 4, 2019	June 18, 2020	330		27.39			
SINGLE STOCK FUTURE (EQTY)									
19-Sep-19	KE6000002219	July 4, 2019	September 19, 2019	57		40.91	3	120,500	6
19-Dec-19	KE6000002326	July 4, 2019	December 19, 2019	148		41.74			
19-Mar-20	KE6000002433	July 4, 2019	March 19, 2020	239		42.66			
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	330		43.73			
SINGLE STOCK FUTURE (KCBG)									
19-Sep-19	KE6000001872	July 4, 2019	September 19, 2019	57		40.20	1	40,250	20
19-Dec-19	KE6000001989	July 4, 2019	December 19, 2019	148		37.40			
19-Mar-20	KE6000002094	July 4, 2019	March 19, 2020	239		38.21			
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	330		39.17			
SINGLE STOCK FUTURE (EABL)									
19-Sep-19	KE6000003548	July 4, 2019	September 19, 2019	57		202.00			2
19-Dec-19	KE6000003654	July 4, 2019	December 19, 2019	148		190.80			1
19-Mar-20	KE6000003878	July 4, 2019	March 19, 2020	239		195.00			
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	330		199.90			
SINGLE STOCK FUTURE (BATK)									
19-Sep-19	KE6000001435	July 4, 2019	September 19, 2019	57		523.95			-
19-Dec-19	KE6000001542	July 4, 2019	December 19, 2019	148		531.05			
19-Mar-20	KE6000001658	July 4, 2019	March 19, 2020	239		542.70			
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	330		556.30			

Total Volumes	
Today	Previous
4	16

Total Value	
Today	Previous
160,750	452,560

Total Open Interest	
Today	Previous
48	45

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.