

DERIVATIVES PRICELIST

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
<b>INDEX</b>									
19-Sep-19	KE6000001435	July 4, 2019	September 19, 2019	28	3.565	3.559	1	356.500	1
19-Dec-19	KE6000001542	July 4, 2019	December 19, 2019	119	3.576	3.574			
19-Mar-20	KE6000001658	July 4, 2019	March 19, 2020	210	3.601	3.599			
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	301	3.649	3.647			
<b>SINGLE STOCK FUTURE (SCOM)</b>									
19-Sep-19	KE6000004439	July 4, 2019	September 19, 2019	28	29.09	28.00			47
19-Dec-19	KE6000004546	July 4, 2019	December 19, 2019	119	27.73	27.84			7
19-Mar-20	KE6000004652	July 4, 2019	March 19, 2020	210	28.30	28.41			
18-Jun-20	KE6000004769	July 4, 2019	June 18, 2020	301	29.05	29.16			
<b>SINGLE STOCK FUTURE (EQTY)</b>									
19-Sep-19	KE6000002219	July 4, 2019	September 19, 2019	28	39.32	38.32			4
19-Dec-19	KE6000002326	July 4, 2019	December 19, 2019	119	40.02	39.01			
19-Mar-20	KE6000002433	July 4, 2019	March 19, 2020	210	40.84	39.81			
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	301	41.91	40.86			
<b>SINGLE STOCK FUTURE (KCBG)</b>									
19-Sep-19	KE6000001872	July 4, 2019	September 19, 2019	28	40.12	39.95			20
19-Dec-19	KE6000001989	July 4, 2019	December 19, 2019	119	39.83	39.74			
19-Mar-20	KE6000002094	July 4, 2019	March 19, 2020	210	40.65	40.55			
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	301	41.72	41.62			
<b>SINGLE STOCK FUTURE (EABL)</b>									
19-Sep-19	KE6000003548	July 4, 2019	September 19, 2019	28	205.00	200.85	1	20,500	1
19-Dec-19	KE6000003654	July 4, 2019	December 19, 2019	119	198.90	198.40			-
19-Mar-20	KE6000003878	July 4, 2019	March 19, 2020	210	202.95	202.50			
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	301	208.30	207.80			
<b>SINGLE STOCK FUTURE (BATAK)</b>									
19-Sep-19	KE6000003092	July 4, 2019	September 19, 2019	28	512.55	521.65			-
19-Dec-19	KE6000003100	July 4, 2019	December 19, 2019	119	518.15	527.40			
19-Mar-20	KE6000003217	July 4, 2019	March 19, 2020	210	528.70	538.25			
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	301	542.60	552.40			

Total Volumes	
Today	Previous
2	8

Total Value	
Today	Previous
377,000	259,850

Total Open Interest	
Today	Previous
80	81

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.