

DERIVATIVES PRICELIST

Contract Type	ISIN	Listings Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
July 8, 2019									
INDEX									
19-Sep-19	KE6000001435	July 4, 2019	September 19, 2019	73	3.601	3.621			
19-Dec-19	KE6000001542	July 4, 2019	December 19, 2019	164	3.627	3.647			
19-Mar-20	KE6000001658	July 4, 2019	March 19, 2020	255	3.658	3.678			
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	346	3.700	3.721			
SINGLE STOCK FUTURE (SCOM)									
19-Sep-19	KE6000004439	July 4, 2019	September 19, 2019	73	27.86	28.19			1
19-Dec-19	KE6000004546	July 4, 2019	December 19, 2019	164	26.55	26.88			
19-Mar-20	KE6000004652	July 4, 2019	March 19, 2020	255	27.13	27.47			
18-Jun-20	KE6000004769	July 4, 2019	June 18, 2020	346	27.80	28.15			
SINGLE STOCK FUTURE (EQTY)									
19-Sep-19	KE6000002219	July 4, 2019	September 19, 2019	73	40.86	40.84	1	40,860	3
19-Dec-19	KE6000002326	July 4, 2019	December 19, 2019	164	41.28	41.31			
19-Mar-20	KE6000002433	July 4, 2019	March 19, 2020	255	42.18	42.21			
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	346	43.21	43.25			
SINGLE STOCK FUTURE (KCBG)									
19-Sep-19	KE6000001872	July 4, 2019	September 19, 2019	73	37.96	37.96	1	37,960	
19-Dec-19	KE6000001989	July 4, 2019	December 19, 2019	164	37.70	37.73			
19-Mar-20	KE6000002094	July 4, 2019	March 19, 2020	255	38.52	38.55			
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	346	39.46	39.50			
SINGLE STOCK FUTURE (EABL)									
19-Sep-19	KE6000003548	July 4, 2019	September 19, 2019	73	199.20	197.60			1
19-Dec-19	KE6000003654	July 4, 2019	December 19, 2019	164	197.70	196.05			
19-Mar-20	KE6000003878	July 4, 2019	March 19, 2020	255	202.05	200.35			
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	346	207.00	205.25			
SINGLE STOCK FUTURE (BATK)									
19-Sep-19	KE6000001435	July 4, 2019	September 19, 2019	73	510.65	511.05			
19-Dec-19	KE6000001542	July 4, 2019	December 19, 2019	164	517.55	517.90			
19-Mar-20	KE6000001658	July 4, 2019	March 19, 2020	255	528.85	529.25			
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	346	541.80	542.25			

Total Volumes	
Today	Previous
2	2

Total Value	
Today	Previous
78,820	81,680

Total Open Interest	
Today	Previous
5	4

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.