

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									August 17, 2020
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	31	2,975	2,937			-
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	122	2,994	2,957			-
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	213	3,014	2,976			-
17-Jun-21	KE6000008760	July 19, 2019	June 17, 2021	304	3,041	3,003			-
SINGLE STOCK FUTURE (\$COM)									
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	31	28.48	27.79			23
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	122	28.00	26.88	5	140,000	9
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	213	28.06	27.36			-
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	304	28.63	27.91			5
SINGLE STOCK FUTURE (EQTY)									
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	31	30.34	28.84			9
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	122	30.88	29.36			6
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	213	31.42	29.88			-
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	304	32.05	30.49			-
SINGLE STOCK FUTURE (KCBG)									
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	31	31.09	30.65			23
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	122	30.64	30.19			5
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	213	31.18	30.73			-
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	304	31.81	31.35			-
SINGLE STOCK FUTURE (EABL)									
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	31	154.45	154.50			19
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	122	157.15	157.25			3
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	213	159.95	160.05			-
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	304	163.15	163.30			-
SINGLE STOCK FUTURE (BATK)									
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	31	329.95	329.05			1
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	122	332.25	331.40			-
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	213	338.10	337.25			-
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	304	344.90	344.10			-
SINGLE STOCK FUTURE (ABSA)									
17-Sep-20	KE6000006764	December 23, 2019	September 17, 2020	31	9.23	9.09			6
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	122	10.00	9.25	1	10,000	1
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	213	9.56	9.42			-
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	304	9.75	9.61			-

Total Volumes	
Today	Previous
6	-

Total Value	
Today	Previous
150,000	-

Total Open Interest
Today
110

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

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