

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									
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	27	3,011	3,014			-
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	118	3,029	3,034			-
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	209	3,048	3,053			-
17-Jun-21	KE6000008760	July 19, 2019	June 17, 2021	300	3,075	3,080			-
SINGLE STOCK FUTURE (\$COM)									
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	27	28.27	28.12			23
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	118	27.36	27.20			9
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	209	27.84	27.68			-
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	300	28.39	28.24			5
SINGLE STOCK FUTURE (EQTY)									
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	27	33.04	32.78			9
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	118	33.61	33.36			6
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	209	34.20	33.94			-
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	300	34.88	34.63			-
SINGLE STOCK FUTURE (KCBG)									
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	27	33.74	33.58			23
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	118	33.32	33.17			5
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	209	33.91	33.75			-
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	300	34.58	34.43			-
SINGLE STOCK FUTURE (EABL)									
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	27	151.35	154.60			19
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	118	154.00	157.35			3
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	209	156.70	160.10			-
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	300	159.85	163.30			-
SINGLE STOCK FUTURE (BATK)									
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	27	320.55	325.80			-
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	118	322.60	328.00			-
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	209	328.25	333.75			-
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	300	334.80	340.45			-
SINGLE STOCK FUTURE (ABSA)									
17-Sep-20	KE6000006764	December 23, 2019	September 17, 2020	27	9.81	9.66			6
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	118	9.98	9.83			1
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	209	10.15	10.01			-
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	300	10.35	10.21			-

Total Volumes	
Today	Previous
-	-

Total Value	
Today	Previous
-	-

Total Open Interest	
Today	Previous
109	109

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:

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