

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	21	3,161	3,103			-
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	112	3,179	3,122			-
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	203	3,199	3,141			-
17-Jun-21	KE6000008760	July 19, 2019	June 17, 2021	294	3,227	3,168			-
SINGLE STOCK FUTURE (SCOM)									
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	21	29.12	29.06	3	87,370	23
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	112	28.60	28.15			9
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	203	29.10	28.64			-
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	294	29.67	29.21			5
SINGLE STOCK FUTURE (EQTY)									
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	21	35.50	34.50	1	35,500	9
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	112	37.14	35.47			6
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	203	37.79	36.09			-
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	294	38.54	36.80			-
SINGLE STOCK FUTURE (KCBG)									
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	21	36.25	35.12	2	72,500	23
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	112	35.73	32.00			5
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	203	36.35	35.32			-
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	294	37.07	36.02			-
SINGLE STOCK FUTURE (EABL)									
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	21	154.50	152.30			19
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	112	157.15	154.90			3
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	203	159.90	157.60			-
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	294	163.05	160.70			-
SINGLE STOCK FUTURE (BATK)									
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	21	320.85	320.35			-
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	112	322.75	322.30			-
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	203	328.40	327.95			-
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	294	334.90	334.45			-
SINGLE STOCK FUTURE (ABSA)									
17-Sep-20	KE6000006764	December 23, 2019	September 17, 2020	21	9.84	9.92			6
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	112	10.01	10.09			1
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	203	10.18	10.27			-
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	294	10.38	10.47			-

Total Volumes	
Today	Previous
6	3

Total Value	
Today	Previous
195 370	98 500

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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