

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	78	3,227	3,229			-
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	169	3,255	3,256			-
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	260	3,286	3,288			-
17-Jun-21	KE6000008760	July 19, 2019	June 17, 2021	351	3,324	3,326			-
SINGLE STOCK FUTURE (\$COM)									
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	78	28.15	29.04	4	112,600	19
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	169	28.24	28.19			2
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	260	28.83	28.78			-
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	351	29.47	29.43			-
SINGLE STOCK FUTURE (EQTY)									
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	78	34.80	34.00			3
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	169	35.49	35.86			5
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	260	36.22	36.60			-
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	351	37.03	37.42			-
SINGLE STOCK FUTURE (KCBG)									
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	78	33.90	34.32			24
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	169	33.57	33.99			5
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	260	34.26	34.69			-
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	351	35.03	35.47			-
SINGLE STOCK FUTURE (EABL)									
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	78	164.35	164.50			7
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	169	167.60	167.90			-
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	260	171.10	171.40			-
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	351	174.90	175.20			-
SINGLE STOCK FUTURE (BATK)									
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	78	321.15	322.00			1
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	169	323.95	324.80			-
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	260	330.65	331.50			-
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	351	338.05	338.95			-
SINGLE STOCK FUTURE (ABSA)									
17-Sep-20	KE6000006764	December 23, 2019	September 17, 2020	78	10.13	10.13			9
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	169	10.33	10.33			1
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	260	10.55	10.55			-
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	351	10.78	10.78			-

Total Volumes	
Today	Previous
4	2

Total Value	
Today	Previous
112 600	50 450

Total Open Interest	
Today	Previous
76	73

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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