

DERIVATIVES PRICELIST

Contract Type		ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
										July 2, 2020
INDEX										
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	77	3,207	3,227				-
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	168	3,235	3,255				-
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	259	3,267	3,286				-
17-Jun-21	KE6000008760	July 19, 2019	June 17, 2021	350	3,304	3,324				-
SINGLE STOCK FUTURE (SCOM)										
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	77	29.50	28.15	1	29,500		19
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	168	28.54	28.24				2
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	259	29.13	28.83				-
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	350	29.79	29.47				-
SINGLE STOCK FUTURE (EQTY)										
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	77	33.43	34.80				3
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	168	34.09	35.49				5
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	259	34.79	36.22				-
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	350	35.57	37.03				-
SINGLE STOCK FUTURE (KCBG)										
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	77	34.55	33.90	1	34,550		24
17-Dec-20	KE6000005103	December 20, 2019	December 17, 2020	168	32.58	33.57				5
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	259	33.25	34.26				-
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	350	34.00	35.03				-
SINGLE STOCK FUTURE (EABL)										
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	77	164.60	164.35				7
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	168	167.85	167.60				-
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	259	171.30	171.10				-
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	350	175.15	174.90				-
SINGLE STOCK FUTURE (BATK)										
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	77	314.50	321.15				1
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	168	317.15	323.95				-
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	259	323.70	330.65				-
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	350	330.95	338.05				-
SINGLE STOCK FUTURE (ABSA)										
17-Sep-20	KE6000006764	December 23, 2019	September 17, 2020	77	10.13	10.13				9
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	168	10.33	10.33				1
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	259	10.54	10.55				-
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	350	10.78	10.78				-

Total Volumes	
Today	Previous
2	4

Total Value	
Today	Previous
64 050	112 600

Total Open Interest	
Today	Previous
76	76

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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