

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	73	3,201	3,228			-
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	164	3,226	3,253			-
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	255	3,253	3,281			-
17-Jun-21	KE6000008760	July 19, 2019	June 17, 2021	346	3,286	3,315			-
SINGLE STOCK FUTURE (\$COM)									
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	73	29.00	29.50	3	87,000	23
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	164	28.58	29.17			2
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	255	29.14	29.74			-
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	346	29.75	30.37			-
SINGLE STOCK FUTURE (EQTY)									
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	73	33.28	33.00			4
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	164	33.91	33.00			6
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	255	34.57	34.54			-
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	346	35.30	35.27			-
SINGLE STOCK FUTURE (KCBG)									
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	73	32.53	32.96			24
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	164	32.14	32.58			5
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	255	32.77	33.21			-
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	346	33.46	33.92			-
SINGLE STOCK FUTURE (EABL)									
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	73	160.00	164.45	1	16,000	7
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	164	162.05	167.55			-
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	255	165.20	170.85			-
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	346	168.70	174.45			-
SINGLE STOCK FUTURE (BATK)									
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	73	319.60	313.75			1
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	164	322.10	316.10			-
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	255	328.40	322.30			-
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	346	335.30	329.10			-
SINGLE STOCK FUTURE (ABSA)									
17-Sep-20	KE6000006764	December 23, 2019	September 17, 2020	73	10.09	10.17			9
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	164	10.29	10.36			1
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	255	10.49	10.57			-
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	346	10.71	10.79			-

Total Volumes	
Today	Previous
4	6

Total Value	
Today	Previous
103 000	184 000

Total Open Interest	
Today	Previous
82	82

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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