

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	71	3,141	3,161			-
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	162	3,166	3,186			-
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	253	3,193	3,213			-
17-Jun-21	KE6000008760	July 19, 2019	June 17, 2021	344	3,225	3,246			-
SINGLE STOCK FUTURE (\$COM)									
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	71	28.00	27.52	2	56,000	28
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	162	27.43	27.54			2
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	253	27.97	28.08			-
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	344	28.56	28.67			-
SINGLE STOCK FUTURE (EQTY)									
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	71	33.11	33.00			5
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	162	33.74	33.85			6
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	253	34.40	34.51			-
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	344	35.12	35.23			-
SINGLE STOCK FUTURE (KCBG)									
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	71	32.06	32.47			24
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	162	31.66	32.08			5
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	253	32.28	32.71			-
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	344	32.96	33.40			-
SINGLE STOCK FUTURE (EABL)									
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	71	155.00	158.25	5	77,500	12
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	162	164.05	161.25			-
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	253	167.25	164.40			-
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	344	170.75	167.85			-
SINGLE STOCK FUTURE (BATK)									
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	71	313.90	313.45			1
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	162	316.30	315.85			-
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	253	322.45	322.00			-
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	344	329.25	328.80			-
SINGLE STOCK FUTURE (ABSA)									
17-Sep-20	KE6000006764	December 23, 2019	September 17, 2020	71	9.83	10.05			9
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	162	10.01	10.24			1
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	253	10.21	10.44			-
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	344	10.42	10.66			-

Total Volumes	
Today	Previous
7	9

Total Value	
Today	Previous
133 500	253 160

Total Open Interest	
Today	Previous
93	88

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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