

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	70	3,101	3,141			-
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	161	3,125	3,166			-
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	252	3,152	3,193			-
17-Jun-21	KE6000008760	July 19, 2019	June 17, 2021	343	3,183	3,225			-
SINGLE STOCK FUTURE (\$COM)									
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	70	27.80	28.00			28
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	161	26.91	27.43			2
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	252	27.44	27.97			-
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	343	28.02	28.56			-
SINGLE STOCK FUTURE (EQTY)									
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	70	31.84	33.11			5
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	161	32.45	33.74			6
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	252	33.08	34.40			-
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	343	33.77	35.12			-
SINGLE STOCK FUTURE (KCBG)									
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	70	31.85	32.06			24
17-Dec-20	KE6000006103	December 20, 2020	December 17, 2020	161	31.45	31.66			5
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	252	32.06	32.28			-
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	343	32.74	32.96			-
SINGLE STOCK FUTURE (EABL)									
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	70	159.95	155.00			12
17-Dec-20	KE6000005980	December 20, 2020	December 17, 2020	161	163.00	164.05			-
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	252	166.15	167.25			-
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	343	169.65	170.75			-
SINGLE STOCK FUTURE (BATK)									
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	70	313.35	313.90			1
17-Dec-20	KE6000006095	December 20, 2020	December 17, 2020	161	315.70	316.30			-
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	252	321.85	322.45			-
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	343	328.60	329.25			-
SINGLE STOCK FUTURE (ABSA)									
17-Sep-20	KE6000006764	December 23, 2019	September 17, 2020	70	9.52	9.83			9
17-Dec-20	KE6000006988	December 23, 2020	December 17, 2020	161	9.70	10.01			1
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	252	9.89	10.21			-
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	343	10.10	10.42			-

Total Volumes	
Today	Previous
-	7

Total Value	
Today	Previous
-	133 500

Total Open Interest	
Today	Previous
93	93

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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