

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	69	3,095	3,101			-
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	160	3,119	3,125			-
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	251	3,145	3,152			-
17-Jun-21	KE6000008760	July 19, 2019	June 17, 2021	342	3,178	3,183			-
SINGLE STOCK FUTURE (\$COM)									
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	69	27.77	27.80			28
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	160	26.87	26.91			2
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	251	27.39	27.44			-
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	342	27.98	28.02			-
SINGLE STOCK FUTURE (EQTY)									
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	69	32.16	31.84			5
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	160	32.76	32.45			6
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	251	33.39	33.08			-
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	342	34.11	33.77			-
SINGLE STOCK FUTURE (KCBG)									
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	69	31.86	31.85			24
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	160	31.46	31.45			5
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	251	32.06	32.06			-
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	342	32.75	32.74			-
SINGLE STOCK FUTURE (EABL)									
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	69	159.50	159.95			12
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	160	162.50	163.00			-
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	251	165.65	166.15			-
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	342	169.20	169.65			-
SINGLE STOCK FUTURE (BATK)									
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	69	313.00	313.35			1
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	160	315.30	315.70			-
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	251	321.35	321.85			-
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	342	328.25	328.60			-
SINGLE STOCK FUTURE (ABSA)									
17-Sep-20	KE6000006764	December 23, 2019	September 17, 2020	69	9.59	9.52			9
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	160	9.77	9.70			1
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	251	9.96	9.89			-
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	342	10.17	10.10			-

Total Volumes	
Today	Previous
-	-

Total Value	
Today	Previous
-	-

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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