

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	65	3,099	3,105			-
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	156	3,123	3,129			-
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	247	3,148	3,154			-
17-Jun-21	KE6000008760	July 19, 2019	June 17, 2021	338	3,181	3,188			-
SINGLE STOCK FUTURE (\$COM)									
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	65	27.19	27.50			29
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	156	26.29	26.86			2
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	247	26.79	27.38			-
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	338	27.37	27.96			-
SINGLE STOCK FUTURE (EQTY)									
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	65	33.00	33.35	3	99,000	8
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	156	34.94	33.97			6
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	247	35.61	34.63			-
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	338	36.38	35.37			-
SINGLE STOCK FUTURE (KCBG)									
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	65	32.54	31.84			24
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	156	32.15	31.43			5
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	247	32.77	32.04			-
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	338	33.47	32.73			-
SINGLE STOCK FUTURE (EABL)									
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	65	157.85	159.15			12
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	156	160.85	162.15			-
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	247	163.90	165.25			-
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	338	167.40	168.80			-
SINGLE STOCK FUTURE (BATK)									
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	65	312.70	312.30			1
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	156	315.05	314.60			-
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	247	321.10	320.65			-
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	338	327.95	327.50			-
SINGLE STOCK FUTURE (ABSA)									
17-Sep-20	KE6000006764	December 23, 2019	September 17, 2020	65	9.30	9.28			9
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	156	9.48	9.46			1
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	247	9.66	9.64			-
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	338	9.86	9.85			-

Total Volumes	
Today	Previous
3	1

Total Value	
Today	Previous
99 000	27 500

Total Open Interest	
Today	Previous
97	94

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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