

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	62	3,107	3,109			-
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	153	3,130	3,133			-
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	244	3,153	3,158			-
17-Jun-21	KE6000008760	July 19, 2019	June 17, 2021	335	3,184	3,191			-
SINGLE STOCK FUTURE (\$COM)									
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	62	27.21	27.00			28
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	153	26.30	26.33			2
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	244	26.79	26.83			-
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	335	27.34	27.41			-
SINGLE STOCK FUTURE (EQTY)									
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	62	34.26	34.49			9
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	153	34.89	35.14			6
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	244	35.54	35.81			-
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	335	36.28	36.57			-
SINGLE STOCK FUTURE (KCBG)									
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	62	35.52	32.88			24
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	153	35.17	32.49			5
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	244	35.82	33.12			-
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	335	36.57	33.82			-
SINGLE STOCK FUTURE (EABL)									
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	62	161.20	158.05			12
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	153	164.15	161.00			-
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	244	167.20	164.10			-
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	335	170.70	167.60			-
SINGLE STOCK FUTURE (BATK)									
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	62	312.40	312.60			1
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	153	314.55	314.90			-
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	244	320.40	320.95			-
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	335	327.05	327.80			-
SINGLE STOCK FUTURE (ABSA)									
17-Sep-20	KE6000006764	December 23, 2019	September 17, 2020	62	9.25	9.20			9
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	153	9.42	9.37			1
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	244	9.60	9.55			-
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	335	9.79	9.75			-

Total Volumes	
Today	Previous
-	6

Total Value	
Today	Previous
-	162 000

Total Open Interest	
Today	Previous
97	97

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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