

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	51	3,111	3,141			-
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	142	3,131	3,162			-
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	233	3,153	3,184			-
17-Jun-21	KE6000008760	July 19, 2019	June 17, 2021	324	3,182	3,214			-
SINGLE STOCK FUTURE (\$COM)									
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	51	28.47	29.53			25
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	142	27.56	28.65			6
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	233	28.06	29.16			-
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	324	28.63	29.75			5
SINGLE STOCK FUTURE (EQTY)									
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	51	32.79	32.70			12
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	142	33.38	33.28			6
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	233	33.98	33.88			-
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	324	34.67	34.57			-
SINGLE STOCK FUTURE (KCBG)									
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	51	35.11	35.06			24
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	142	34.73	34.68			5
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	233	35.35	35.31			-
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	324	36.07	36.03			-
SINGLE STOCK FUTURE (EABL)									
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	51	163.95	164.00			17
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	142	166.85	166.90			-
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	233	169.85	169.90			-
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	324	173.30	173.35			-
SINGLE STOCK FUTURE (BATK)									
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	51	318.60	318.65			1
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	142	320.75	320.80			-
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	233	326.50	326.55			-
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	324	333.10	333.20			-
SINGLE STOCK FUTURE (ABSA)									
17-Sep-20	KE6000006764	December 23, 2019	September 17, 2020	51	9.42	9.08			9
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	142	9.58	9.24			1
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	233	9.76	9.40			-
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	324	9.95	9.59			-

Total Volumes	
Today	Previous
-	-

Total Value	
Today	Previous
-	-

Total Open Interest	
Today	Previous
111	111

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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