

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	50	3,100	3,111			-
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	141	3,120	3,131			-
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	232	3,142	3,153			-
17-Jun-21	KE6000008760	July 19, 2019	June 17, 2021	323	3,171	3,182			-
SINGLE STOCK FUTURE (\$COM)									
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	50	28.50	28.47	4	114,000	25
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	141	27.56	27.56			6
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	232	28.06	28.06			-
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	323	28.62	28.63			5
SINGLE STOCK FUTURE (EQTY)									
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	50	32.84	32.79			12
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	141	33.42	33.38			6
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	232	34.02	33.98			-
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	323	34.71	34.67			-
SINGLE STOCK FUTURE (KCBG)									
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	50	35.15	35.11			24
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	141	34.77	34.73			5
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	232	35.40	35.35			-
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	323	36.11	36.07			-
SINGLE STOCK FUTURE (EABL)									
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	50	161.65	163.95			17
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	141	164.55	166.85			-
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	232	167.50	169.85			-
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	323	170.90	173.30			-
SINGLE STOCK FUTURE (BATK)									
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	50	325.35	318.60			1
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	141	327.60	320.75			-
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	232	333.45	326.50			-
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	323	340.20	333.10			-
SINGLE STOCK FUTURE (ABSA)									
17-Sep-20	KE6000006764	December 23, 2019	September 17, 2020	50	9.39	9.42			9
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	141	9.56	9.58			1
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	232	9.73	9.76			-
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	323	9.93	9.95			-

Total Volumes	
Today	Previous
4	-

Total Value	
Today	Previous
114,000	-

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

Nominal:

INDEX-100

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