

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	85	3,258	3,286			-
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	176	3,289	3,318			-
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	267	3,325	3,354			-
17-Jun-21	KE6000008760	July 19, 2019	June 17, 2021	358	3,370	3,399			-
SINGLE STOCK FUTURE (\$COM)									
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	85	28.24	26.37	4	112,980	14
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	176	28.28	29.12			-
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	267	28.90	29.76			-
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	358	29.60	30.48			-
SINGLE STOCK FUTURE (EQTY)									
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	85	35.44	35.50			1
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	176	36.17	36.23			5
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	267	36.96	37.03			-
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	358	37.85	37.92			-
SINGLE STOCK FUTURE (KCBG)									
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	85	37.55	34.55	7	262,850	27
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	176	34.46	34.26			5
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	267	35.22	35.01			-
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	358	36.07	35.86			-
SINGLE STOCK FUTURE (EABL)									
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	85	177.45	177.75			6
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	176	181.10	181.40			-
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	267	185.05	185.40			-
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	358	189.50	189.85			-
SINGLE STOCK FUTURE (BATK)									
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	85	319.75	319.75	1	31,975	1
17-Dec-20	KE6000006095	December 20, 2020	December 17, 2020	176	317.95	322.75			-
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	267	324.95	330.00			-
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	358	332.75	338.00			-
SINGLE STOCK FUTURE (ABSA)									
17-Sep-20	KE6000006764	December 23, 2019	September 17, 2020	85	10.15	10.16			7
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	176	10.36	10.37			-
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	267	10.59	10.59			-
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	358	10.85	10.85			-

Total Volumes	
Today	Previous
12	5

Total Value	
Today	Previous
407 805	146 850

Total Open Interest	
Today	Previous
66	60

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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