

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	84	3,251	3,258			-
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	175	3,282	3,289			-
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	266	3,318	3,325			-
17-Jun-21	KE6000008760	July 19, 2019	June 17, 2021	357	3,362	3,370			-
SINGLE STOCK FUTURE (\$COM)									
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	84	28.73	28.24			14
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	175	29.00	28.28	2	58,000	2
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	266	28.52	28.90			-
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	357	29.21	29.60			-
SINGLE STOCK FUTURE (EQTY)									
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	84	34.00	35.44	1	34,000	2
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	175	36.21	36.17			5
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	266	37.01	36.96			-
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	357	37.90	37.85			-
SINGLE STOCK FUTURE (KCBG)									
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	84	34.84	37.55			27
17-Dec-20	KE6000006103	December 20, 2020	December 17, 2020	175	34.55	34.46			5
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	266	35.31	35.22			-
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	357	36.16	36.07			-
SINGLE STOCK FUTURE (EABL)									
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	84	175.60	177.45			6
17-Dec-20	KE6000005980	December 20, 2020	December 17, 2020	175	179.25	181.10			-
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	266	183.15	185.05			-
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	357	187.55	189.50			-
SINGLE STOCK FUTURE (BATK)									
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	84	314.70	319.75			1
17-Dec-20	KE6000006095	December 20, 2020	December 17, 2020	175	317.60	317.95			-
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	266	324.60	324.95			-
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	357	332.40	332.75			-
SINGLE STOCK FUTURE (ABSA)									
17-Sep-20	KE6000006764	December 23, 2019	September 17, 2020	84	10.00	10.15	1	10,000	8
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	175	9.55	10.36	1	9,550	1
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	266	10.69	10.59			-
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	357	10.95	10.85			-

Total Volumes	
Today	Previous
5	12

Total Value	
Today	Previous
111 550	407 805

Total Open Interest	
Today	Previous
71	66

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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