

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	83	3,244	3,251			-
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	174	3,272	3,282			-
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	265	3,304	3,318			-
17-Jun-21	KE6000008760	July 19, 2019	June 17, 2021	356	3,342	3,362			-
SINGLE STOCK FUTURE (\$COM)									
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	83	28.00	28.73	2	56,000	16
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	174	28.07	29.00			2
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	265	28.65	28.52			-
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	356	29.30	29.21			-
SINGLE STOCK FUTURE (EQTY)									
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	83	35.20	34.00	1	35,200	2
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	174	36.00	36.21	1	36,000	5
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	265	37.00	37.01			-
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	356	37.84	37.90			-
SINGLE STOCK FUTURE (KCBG)									
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	83	34.40	34.84			27
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	174	34.07	34.55			5
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	265	34.78	35.31			-
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	356	35.57	36.16			-
SINGLE STOCK FUTURE (EABL)									
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	83	172.40	175.60			6
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	174	175.80	179.25			-
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	265	179.45	183.15			-
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	356	183.50	187.55			-
SINGLE STOCK FUTURE (BATK)									
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	83	324.60	314.70			1
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	174	327.40	317.60			-
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	265	334.20	324.60			-
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	356	341.70	332.40			-
SINGLE STOCK FUTURE (ABSA)									
17-Sep-20	KE6000006764	December 23, 2019	September 17, 2020	83	10.50	10.00	1	10,500	9
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	174	10.45	9.55			1
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	265	10.66	10.69			-
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	356	10.90	10.95			-

Total Volumes	
Today	Previous
5	5

Total Value	
Today	Previous
137 700	111 550

Total Open Interest	
Today	74
Previous	71

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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