

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	79	3,229	3,259			-
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	170	3,256	3,287			-
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	261	3,288	3,319			-
17-Jun-21	KE6000008760	July 19, 2019	June 17, 2021	352	3,326	3,357			-
SINGLE STOCK FUTURE (\$COM)									
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	79	29.04	28.40			16
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	170	28.19	28.46			2
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	261	28.78	29.05			-
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	352	29.43	29.70			-
SINGLE STOCK FUTURE (EQTY)									
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	79	34.00	35.58	1	34,000	3
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	170	35.86	36.28			5
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	261	36.60	37.03			-
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	352	37.42	37.86			-
SINGLE STOCK FUTURE (KCBG)									
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	79	34.32	34.60			24
17-Dec-20	KE6000005103	December 20, 2019	December 17, 2020	170	33.99	34.05			170
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	261	34.69	34.76			-
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	352	35.47	35.54			-
SINGLE STOCK FUTURE (EABL)									
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	79	164.50	172.55	1	16,450	7
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	170	167.90	175.95			-
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	261	171.40	179.60			-
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	352	175.20	183.60			-
SINGLE STOCK FUTURE (BATK)									
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	79	322.00	324.35			1
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	170	324.80	327.20			-
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	261	331.50	333.95			-
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	352	338.95	341.45			-
SINGLE STOCK FUTURE (ABSA)									
17-Sep-20	KE6000006764	December 23, 2019	September 17, 2020	79	10.13	10.24			9
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	170	10.33	10.44			1
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	261	10.55	10.66			-
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	352	10.78	10.89			-

Total Volumes	
Today	Previous
2	6

Total Value	
Today	Previous
50 450	201 400

Total Open Interest	
Today	Previous
73	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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