

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									
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	76	3,223	3,177			
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	167	3,257	3,210			-
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	258	3,296	3,248			-
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	349	3,341	3,294			-
SINGLE STOCK FUTURE (\$COM)									
18-Jun-20	KE6000004769	July 4, 2019	June 18, 2020	76	29.15	26.88			14
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	167	29.78	29.27			-
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	258	28.58	28.06			-
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	349	29.29	28.76			-
SINGLE STOCK FUTURE (EQTY)									
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	76	34.47	34.33			1
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	167	32.69	32.54			-
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	258	33.44	33.29			-
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	349	34.27	34.11			-
SINGLE STOCK FUTURE (KCBG)									
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	76	35.08	34.00			4
17-Sep-20	KE6000005512	September 20, 2019	September 17, 2020	167	33.31	32.96			-
17-Dec-20	KE6000006103	December 20, 2020	December 17, 2020	258	33.07	32.71			1
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	349	33.89	33.52			-
SINGLE STOCK FUTURE (EABL)									
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	76	154.85	148.55			1
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	167	158.20	151.75			-
17-Dec-20	KE6000005980	December 20, 2020	December 17, 2020	258	161.85	155.25			-
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	349	165.80	159.05			-
SINGLE STOCK FUTURE (BATK)									
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	76	339.75	353.25			-
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	167	347.00	360.75			-
17-Dec-20	KE6000006095	December 20, 2020	December 17, 2020	258	351.50	365.50			-
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	349	360.00	374.50			-
SINGLE STOCK FUTURE (ABSA)									
18-Jun-20	KE6000006657	December 23, 2019	June 18, 2020	76	9.13	9.24			-
17-Sep-20	KE6000006764	December 23, 2019	September 17, 2020	167	9.33	9.44			-
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	258	9.55	9.66			-
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	349	9.78	9.89			-

Total Volumes	
Today	Previous
-	14

Total Value	
Today	Previous
-	390 600

Total Open Interest	
Today	Previous
21	21

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

INDEX-100

Nominal:

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