

## 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	90	3,352	3,362			-
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	181	3,383	3,397			-
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	272	3,421	3,438			-
17-Jun-21	KE6000008760	July 19, 2019	June 17, 2021	363	3,467	-			-
SINGLE STOCK FUTURE (\$COM)									
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	90	28.50	31.50	1	28,500	9
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	181	30.65	30.76			-
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	272	31.33	31.46			-
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	363	32.09	-			-
SINGLE STOCK FUTURE (EQTY)									
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	90	36.46	36.43			1
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	181	37.20	37.21			5
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	272	38.02	38.06			-
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	363	38.94	-			-
SINGLE STOCK FUTURE (KCBG)									
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	90	34.24	34.12			24
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	181	33.93	33.89			5
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	272	34.68	34.67			-
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	363	35.52	-			-
SINGLE STOCK FUTURE (EABL)									
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	90	177.95	177.80			6
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	181	181.55	181.60			-
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	272	185.55	185.80			-
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	363	190.05	-			-
SINGLE STOCK FUTURE (BATK)									
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	90	321.00	325.50			-
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	181	324.00	329.00			-
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	272	331.00	336.50			-
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	363	339.00	-			-
SINGLE STOCK FUTURE (ABSA)									
17-Sep-20	KE6000006764	December 23, 2019	September 17, 2020	90	9.11	9.12			7
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	181	9.30	9.31			-
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	272	9.50	9.53			-
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	363	9.73	-			-

Total Volumes	
Today	Previous
1	44

Total Value	
Today	Previous
28 500	1 327 445

Total Open Interest	
Today	Previous
57	56

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.

SSE-1000 below Kes 100

100 above Kes.100

**Nominal:**

INDEX-100

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