

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	29	2,968	2,968			-
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	120	2,987	2,988			-
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	211	3,006	3,007			-
17-Jun-21	KE6000008760	July 19, 2019	June 17, 2021	302	3,034	3,034			-
SINGLE STOCK FUTURE (\$COM)									
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	29	28.07	27.50			23
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	120	27.16	27.16			9
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	211	27.64	27.64			-
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	302	28.19	28.20			5
SINGLE STOCK FUTURE (EQTY)									
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	29	31.78	30.89			9
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	120	32.34	31.43			6
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	211	32.91	31.99			-
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	302	33.57	32.63			-
SINGLE STOCK FUTURE (KCBG)									
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	29	31.88	31.39			23
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	120	31.44	30.94			5
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	211	32.00	31.48			-
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	302	32.64	32.12			-
SINGLE STOCK FUTURE (EABL)									
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	29	155.40	154.40			19
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	120	158.15	157.15			3
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	211	160.90	159.90			-
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	302	164.15	163.15			-
SINGLE STOCK FUTURE (BATK)									
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	29	325.85	333.00			-
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	120	328.05	328.35			-
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	211	333.80	334.15			-
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	302	340.50	340.85			-
SINGLE STOCK FUTURE (ABSA)									
17-Sep-20	KE6000006764	December 23, 2019	September 17, 2020	29	9.57	9.35			6
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	120	9.73	9.53			1
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	211	9.91	9.70			-
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	302	10.10	9.89			-

Total Volumes	
Today	Previous
-	4

Total Value	
Today	Previous
-	97 660

Total Open Interest	
Today	Previous
109	109

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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