

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	-	3,220	3,248			-
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	91	3,232	3,261			-
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	182	3,252	3,280			-
17-Jun-21	KE6000008760	July 19, 2019	June 17, 2021	273	3,278	3,307			-
SINGLE STOCK FUTURE (\$COM)									
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	-	30.00	30.33	39	1,170,000	-
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	91	29.05	29.15			10
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	182	29.55	29.66			-
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	273	30.12	30.24			5
SINGLE STOCK FUTURE (EQTY)									
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	-	36.05	36.95	10	360,500	-
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	91	36.60	37.52			10
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	182	37.23	38.17			-
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	273	37.95	38.91			-
SINGLE STOCK FUTURE (KCBG)									
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	-	37.55	37.95	25	938,750	-
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	91	37.12	37.53			6
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	182	37.76	38.18			2
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	273	38.49	38.92			-
SINGLE STOCK FUTURE (EABL)									
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	-	160.25	161.00	19	304,475	-
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	91	162.70	166.50			3
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	182	165.50	169.40			-
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	273	168.70	172.70			-
SINGLE STOCK FUTURE (BATK)									
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	-	332.00	331.00	1	33,200	-
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	91	333.50	332.55			-
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	182	339.25	338.30			-
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	273	345.85	344.85			-
SINGLE STOCK FUTURE (ABSA)									
17-Sep-20	KE6000006764	December 23, 2019	September 17, 2020	-	9.90	9.92	6	59,400	-
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	91	10.05	10.07			1
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	182	10.22	10.25			-
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	273	10.42	10.45			-

Total Volumes	
Today	Previous
100	21

Total Value	
Today	Previous
2 866 325	565 850

Total Open Interest	
Today	Previous
37	137

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

INDEX-100

Nominal:

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