

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									September 18, 2019
19-Sep-19	KE6000001435	July 4, 2019	September 19, 2019	1	3,458	3,446			-
19-Dec-19	KE6000001542	July 4, 2019	December 19, 2019	92	3,464	3,452			
19-Mar-20	KE6000001658	July 4, 2019	March 19, 2020	183	3,484	3,472			
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	274	3,529	3,517			
SINGLE STOCK FUTURE (SCOM)									
19-Sep-19	KE6000004439	July 4, 2019	September 19, 2019	1	27.25	26.50			48
19-Dec-19	KE6000004546	July 4, 2019	December 19, 2019	92	25.80	25.70			26
19-Mar-20	KE6000004652	July 4, 2019	March 19, 2020	183	26.30	26.20			
18-Jun-20	KE6000004769	July 4, 2019	June 18, 2020	274	26.99	26.89			
SINGLE STOCK FUTURE (EQTY)									
19-Sep-19	KE6000002219	July 4, 2019	September 19, 2019	1	37.95	37.61			4
19-Dec-19	KE6000002326	July 4, 2019	December 19, 2019	92	38.54	38.19			
19-Mar-20	KE6000002433	July 4, 2019	March 19, 2020	183	39.29	38.94			
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	274	40.31	39.95			
SINGLE STOCK FUTURE (KCBG)									
19-Sep-19	KE6000001872	July 4, 2019	September 19, 2019	1	39.16	38.91			20
19-Dec-19	KE6000001989	July 4, 2019	December 19, 2019	92	38.75	38.51			
19-Mar-20	KE6000002094	July 4, 2019	March 19, 2020	183	39.50	39.26			
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	274	40.54	40.28			
SINGLE STOCK FUTURE (EABL)									
19-Sep-19	KE6000003358	July 4, 2019	September 19, 2019	1	200.75	199.05			1
19-Dec-19	KE6000003654	July 4, 2019	December 19, 2019	92	197.80	196.05			-
19-Mar-20	KE6000003878	July 4, 2019	March 19, 2020	183	201.65	199.85			
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	274	206.90	205.10			
SINGLE STOCK FUTURE (BATK)									
19-Sep-19	KE6000003092	July 4, 2019	September 19, 2019	1	485.05	485.10			-
19-Dec-19	KE6000003100	July 4, 2019	December 19, 2019	92	488.95	489.05			
19-Mar-20	KE6000003217	July 4, 2019	March 19, 2020	183	498.45	498.55			
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	274	511.45	511.60			

Total Volumes	
Today	Previous
6	6

Total Value	
Today	Previous
	159,000

Total Open Interest	
Today	Previous
99	99

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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