

DERIVATIVES PRICELIST

DERIVATIVES (F&O)									
Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									November 8, 2019
INDEX									
19-Dec-19	KE6000001542	July 4, 2019	December 19, 2019	41	3.961	4.058			-
19-Mar-20	KE6000001658	July 4, 2019	March 19, 2020	132	3.973	4.069			-
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	223	4.010	4.105			-
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	314	4.075	4.173			-
SINGLE STOCK FUTURE (SCOM)									
19-Dec-19	KE6000004546	July 4, 2019	December 19, 2019	41	30.21	31.25			29
19-Mar-20	KE6000004652	July 4, 2019	March 19, 2020	132	28.84	30.08			-
17-Sep-20	KE6000004769	July 4, 2019	June 18, 2020	223	29.50	30.76			-
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	314	30.38	31.68			-
SINGLE STOCK FUTURE (EQTY)									
19-Dec-19	KE6000002326	July 4, 2019	December 19, 2019	41	49.19	49.12			3
19-Mar-20	KE6000002433	July 4, 2019	March 19, 2020	132	50.02	49.93			-
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	223	51.15	51.05			-
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	314	52.65	52.55			-
SINGLE STOCK FUTURE (KCBG)									
19-Dec-19	KE6000001989	July 4, 2019	December 19, 2019	41	50.25	53.15			4
19-Mar-20	KE6000002094	July 4, 2019	March 19, 2020	132	50.09	53.02			-
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	223	51.23	54.21			-
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	314	52.73	55.81			-
SINGLE STOCK FUTURE (EABL)									
19-Dec-19	KE6000003654	July 4, 2019	December 19, 2019	41	201.40	206.50			1
19-Mar-20	KE6000003878	July 4, 2019	March 19, 2020	132	204.80	209.90			-
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	223	209.40	214.65			-
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	314	215.55	220.95			-
SINGLE STOCK FUTURE (BATK)									
19-Dec-19	KE6000003100	July 4, 2019	December 19, 2019	41	548.80	549.05			1
19-Mar-20	KE6000003217	July 4, 2019	March 19, 2020	132	558.05	558.10			-
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	223	570.65	570.65			-
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	314	587.35	587.45			-

Total Volumes	
Today	Previous
-	3

Total Value	
Today	Previous
-	93.750

Total Open Interest	
Today	Previous
38	38

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:

INDEX-100

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