

DERIVATIVES PRICELIST

DERIVATIVES FRIEDRICH									
Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									November 22, 2019
INDEX									
19-Dec-19	KE6000001542	July 4, 2019	December 19, 2019	27	3.845	3.843			-
19-Mar-20	KE6000001658	July 4, 2019	March 19, 2020	118	3.877	3.859			-
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	209	3.925	3.896			-
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	300	3.988	3.952			-
SINGLE STOCK FUTURE (SCOM)									
19-Dec-19	KE6000004546	July 4, 2019	December 19, 2019	27	26.69	28.67			31
19-Mar-20	KE6000004652	July 4, 2019	March 19, 2020	118	27.21	27.23			-
17-Sep-20	KE6000004769	July 4, 2019	June 18, 2020	209	27.85	27.85			-
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	300	28.59	28.61			-
SINGLE STOCK FUTURE (EQTY)									
19-Dec-19	KE6000002326	July 4, 2019	December 19, 2019	27	48.84	48.36			8
19-Mar-20	KE6000002433	July 4, 2019	March 19, 2020	118	49.79	49.22			-
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	209	50.96	50.34			-
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	300	52.32	51.73			-
SINGLE STOCK FUTURE (KCBG)									
19-Dec-19	KE6000001989	July 4, 2019	December 19, 2019	27	49.25	49.42			5
19-Mar-20	KE6000002094	July 4, 2019	March 19, 2020	118	50.20	50.30			-
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	209	51.38	51.44			-
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	300	52.75	52.85			-
SINGLE STOCK FUTURE (EABL)									
19-Dec-19	KE6000003654	July 4, 2019	December 19, 2019	27	202.55	202.85			1
19-Mar-20	KE6000003878	July 4, 2019	March 19, 2020	118	206.45	206.50			-
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	209	211.30	211.20			-
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	300	216.95	217.00			-
SINGLE STOCK FUTURE (BATK)									
19-Dec-19	KE6000003100	July 4, 2019	December 19, 2019	27	491.75	492.00			2
19-Mar-20	KE6000003217	July 4, 2019	March 19, 2020	118	501.50	500.75			-
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	209	513.25	512.25			-
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	300	526.75	526.25			-

Total Volumes	
Today	Previous
1	3

Total Value	
Today	Previous
-	86 010

Total Open Interest	
Today	Previous
47	47

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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