

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 October 15, 2019	
INDEX										
19-Dec-19	KE6000001542		July 4, 2019	December 19, 2019	65	3,474	3,481			-
19-Mar-20	KE6000001658		July 4, 2019	March 19, 2020	156	3,488	3,495			
18-Jun-20	KE6000001765		July 4, 2019	June 18, 2020	247	3,526	3,534			
17-Sep-20	KE6000005329		September 20, 2019	September 17, 2020	338	3,590	3,598			-
SINGLE STOCK FUTURE (SCOM)										
19-Dec-19	KE6000004546		July 4, 2019	December 19, 2019	65	27.60	28.32	1	27,600	47
19-Mar-20	KE6000004652		July 4, 2019	March 19, 2020	156	26.84	26.95			
17-Sep-20	KE6000004769		July 4, 2019	June 18, 2020	247	27.51	27.62			
17-Sep-20	KE6000004983		September 20, 2019	September 17, 2020	338	28.37	28.49			-
SINGLE STOCK FUTURE (EQTY)										
19-Dec-19	KE6000002326		July 4, 2019	December 19, 2019	65	37.25	36.72	1	37,250	1
19-Mar-20	KE6000002433		July 4, 2019	March 19, 2020	156	37.06	37.37			
18-Jun-20	KE6000002540		July 4, 2019	June 18, 2020	247	37.96	38.29			
17-Sep-20	KE6000005436		September 20, 2019	September 17, 2020	338	39.13	39.47			-
SINGLE STOCK FUTURE (KC&G)										
19-Dec-19	KE6000001989		July 4, 2019	December 19, 2019	65	42.18	41.93			
19-Mar-20	KE6000002094		July 4, 2019	March 19, 2020	156	41.92	41.67			
18-Jun-20	KE6000002102		July 4, 2019	June 18, 2020	247	42.95	42.70			
17-Sep-20	KE6000005212		September 20, 2019	September 17, 2020	338	44.28	44.02			-
SINGLE STOCK FUTURE (EABL)										
19-Dec-19	KE6000003654		July 4, 2019	December 19, 2019	65	195.20	195.20			1
19-Mar-20	KE6000003878		July 4, 2019	March 19, 2020	156	198.65	198.70			
18-Jun-20	KE6000003985		July 4, 2019	June 18, 2020	247	203.50	203.55			
17-Sep-20	KE6000005097		September 20, 2019	September 17, 2020	338	209.75	209.85			-
SINGLE STOCK FUTURE (BATK)										
19-Dec-19	KE6000003100		July 4, 2019	December 19, 2019	65	491.50	491.60			
19-Mar-20	KE6000003217		July 4, 2019	March 19, 2020	156	500.25	500.35			
18-Jun-20	KE6000003324		July 4, 2019	June 18, 2020	247	512.45	512.60			
17-Sep-20	KE6000005105		September 20, 2019	September 17, 2020	338	528.25	528.45			-

Total Volumes	
Today	Previous
2	1

Total Value	
Today	Previous
64.850	27.720

Total Open Interest	
Today	Previous
49	49

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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