

DERIVATIVES PRICELIST

Contract Type		ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
										October 25, 2019
INDEX										
19-Dec-19	KE6000001542		July 4, 2019	December 19, 2019	55	3,610	3,601			-
19-Mar-20	KE6000001658		July 4, 2019	March 19, 2020	146	3,622	3,613			
18-Jun-20	KE6000001765		July 4, 2019	June 18, 2020	237	3,659	3,651			
17-Sep-20	KE6000005329		September 20, 2019	September 17, 2020	328	3,723	3,715			-
SINGLE STOCK FUTURE (SCOM)										
19-Dec-19	KE6000004546		July 4, 2019	December 19, 2019	55	28.60	28.20	2	57,200	42
19-Mar-20	KE6000004652		July 4, 2019	March 19, 2020	146	27.60	27.50			
17-Sep-20	KE6000004769		July 4, 2019	June 18, 2020	237	28.26	28.16			
17-Sep-20	KE6000004983		September 20, 2019	September 17, 2020	328	29.13	29.03			-
SINGLE STOCK FUTURE (EQTY)										
19-Dec-19	KE6000002326		July 4, 2019	December 19, 2019	55	40.34	39.90			1
19-Mar-20	KE6000002433		July 4, 2019	March 19, 2020	146	41.03	40.58			
18-Jun-20	KE6000002540		July 4, 2019	June 18, 2020	237	42.00	41.54			
17-Sep-20	KE6000005436		September 20, 2019	September 17, 2020	328	43.26	42.80			-
SINGLE STOCK FUTURE (KCBG)										
19-Dec-19	KE6000001989		July 4, 2019	December 19, 2019	55	44.54	44.24			
19-Mar-20	KE6000002094		July 4, 2019	March 19, 2020	146	44.29	43.99			
18-Jun-20	KE6000002102		July 4, 2019	June 18, 2020	237	45.33	45.04			
17-Sep-20	KE6000005212		September 20, 2019	September 17, 2020	328	46.71	46.41			-
SINGLE STOCK FUTURE (EABL)										
19-Dec-19	KE6000003654		July 4, 2019	December 19, 2019	55	196.90	194.40			1
19-Mar-20	KE6000003878		July 4, 2019	March 19, 2020	146	200.25	197.75			
18-Jun-20	KE6000003985		July 4, 2019	June 18, 2020	237	204.95	202.40			
17-Sep-20	KE6000005097		September 20, 2019	September 17, 2020	328	211.15	208.55			-
SINGLE STOCK FUTURE (BATK)										
19-Dec-19	KE6000003100		July 4, 2019	December 19, 2019	55	489.75	489.85			
19-Mar-20	KE6000003217		July 4, 2019	March 19, 2020	146	498.10	498.20			
18-Jun-20	KE6000003324		July 4, 2019	June 18, 2020	237	509.80	510.00			
17-Sep-20	KE6000005105		September 20, 2019	September 17, 2020	328	525.20	525.45			-

Total Volumes	
Today	Previous
2	1

Total Value	
Today	Previous
57 200	28 200

Total Open Interest	
Today	Previous
44	43

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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