

DERIVATIVES PRICELIST

EXHIBIT A-1 CONTRACT DATA										
Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts	
										April 28, 2023
INDEX (N25I)										
15-Jun-23	KE8000002983	June 17, 2022	June 15, 2023	48	2,873	2,901				-
21-Sep-23	KE8000003767	September 16, 2022	September 21, 2023	146	2,919	2,948				-
21-Dec-23	KE9100007765	December 16, 2022	December 21, 2023	237	2,965	2,994				-
21-Mar-24	KE9400001435	March 17, 2023	March 21, 2024	328	3,017	3,044				-
INDEX (25MN)										
15-Jun-23	KE8000002876	June 17, 2022	June 15, 2023	48	2,873	2,901				-
21-Sep-23	KE8000003650	September 16, 2022	September 21, 2023	146	2,919	2,948				-
21-Dec-23	KE9100007658	December 16, 2022	December 21, 2023	237	2,965	2,994				-
21-Mar-24	KE9400001328	March 17, 2023	March 21, 2024	328	3,017	3,044				-
SINGLE STOCK FUTURE (SCOM)										
15-Jun-23	KE8000003098	June 17, 2022	June 15, 2023	48	16.95	16.90	3	50,850		142
21-Sep-23	KE8000003874	September 16, 2022	September 21, 2023	146	15.63	15.83				-
21-Dec-23	KE9100007872	December 16, 2022	December 21, 2023	237	16.04	16.25				-
21-Mar-24	KE9400001765	March 17, 2023	March 21, 2024	328	16.50	16.70				-
SINGLE STOCK FUTURE (EQTY)										
15-Jun-23	KE8000003106	June 17, 2022	June 15, 2023	48	42.33	42.42				9
21-Sep-23	KE8000004096	September 16, 2022	September 21, 2023	146	43.51	43.61				-
21-Dec-23	KE9100007789	December 16, 2022	December 21, 2023	237	44.68	44.77				-
21-Mar-24	KE9400001765	March 17, 2023	March 21, 2024	328	45.94	46.00				-
SINGLE STOCK FUTURE (KCBG)										
15-Jun-23	KE8000003213	June 17, 2022	June 15, 2023	48	33.25	34.51				8
21-Sep-23	KE8000004104	September 16, 2022	September 21, 2023	146	34.18	35.47				-
21-Dec-23	KE9100008094	December 16, 2022	December 21, 2023	237	34.09	35.41				-
21-Mar-24	KE9400001658	March 17, 2023	March 21, 2024	328	35.05	36.38				-
SINGLE STOCK FUTURE (EABL)										
15-Jun-23	KE8000003320	June 17, 2022	June 15, 2023	48	160.70	161.90				-
21-Sep-23	KE8000004328	September 16, 2022	September 21, 2023	146	157.90	159.15				-
21-Dec-23	KE9100008102	December 16, 2022	December 21, 2023	237	162.10	163.40				-
21-Mar-24	KE9400001989	March 17, 2023	March 21, 2024	328	166.70	167.90				-
SINGLE STOCK FUTURE (BATK)										
15-Jun-23	KE8000003437	June 17, 2022	June 15, 2023	48	423.50	450.00				6
21-Sep-23	KE8000004435	September 16, 2022	September 21, 2023	146	430.25	419.75				-
21-Dec-23	KE9100008219	December 16, 2022	December 21, 2023	237	441.75	430.90				-
21-Mar-24	KE9400002094	March 17, 2023	March 21, 2024	328	454.20	442.75				-
SINGLE STOCK FUTURE (ABSA)										
15-Jun-23	KE8000003544	June 17, 2022	June 15, 2023	48	11.13	11.03				2
21-Sep-23	KE8000004542	September 16, 2022	September 21, 2023	146	11.24	11.14				-
21-Dec-23	KE9100008326	December 16, 2022	December 21, 2023	237	11.55	11.43				-
21-Mar-24	KE9400001872	March 17, 2023	March 21, 2024	328	11.87	11.75				-
SINGLE STOCK FUTURE (NCBA)										
15-Jun-23	KE8000002439	June 17, 2022	June 15, 2023	48	38.00	38.00	6	228,000		7
21-Sep-23	KE8000004658	September 16, 2022	September 21, 2023	146	36.75	38.20				-
21-Dec-23	KE9100008433	December 16, 2022	December 21, 2023	237	37.74	39.22				-
21-Mar-24	KE9400002102	March 17, 2023	March 21, 2024	328	38.80	40.30				-
SINGLE STOCK FUTURE (COOP)										
15-Jun-23	KE8000002546	June 17, 2022	June 15, 2023	48	11.95	11.85				1
21-Sep-23	KE8000004745	September 16, 2022	September 21, 2023	146	12.29	12.18				-
21-Dec-23	KE9100008540	December 16, 2022	December 21, 2023	237	12.62	12.51				-
21-Mar-24	KE9400002219	March 17, 2023	March 21, 2024	328	12.97	12.85				-
SINGLE STOCK FUTURE (SCBK)										
15-Jun-23	KE8000002652	June 17, 2022	June 15, 2023	48	150.80	149.75				-
21-Sep-23	KE8000004872	September 16, 2022	September 21, 2023	146	155.00	153.95				-
21-Dec-23	KE9100008656	December 16, 2022	December 21, 2023	237	153.15	152.00				-
21-Mar-24	KE9400002326	March 17, 2023	March 21, 2024	328	157.45	156.20				-
SINGLE STOCK FUTURE (IMHP)										
15-Jun-23	KE8000002769	June 17, 2022	June 15, 2023	48	17.51	17.86				1
21-Sep-23	KE8000004989	September 16, 2022	September 21, 2023	146	18.00	18.36				-
21-Dec-23	KE9100008763	December 16, 2022	December 21, 2023	237	18.48	18.85				-
21-Mar-24	KE9400002433	March 17, 2023	March 21, 2024	328	19.00	19.36				-

Total Volumes	
Today	Previous
9	4

Total Value	
Today	Previous
278.850	159.000

Total Open Interest	
Today	Previous
174	171

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

Contracts that have traded on a particular day will be marked to market based on the volume weighted average price (VWAP) while contracts that have not traded will be marked to market based on the NSE's fair value calculation.

SSF- 1000 below Kes.100

100 above Kes.100

INDEX-100

Nominal:

MINI-INDEX - 10

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