

DERIVATIVES PRICELIST

EXHIBIT 1 - CONTRACTS										
Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest	Contracts
										February 27, 2023
INDEX (N25I)										
16-Mar-23	KE7000008214	March 18, 2022	March 16, 2023	17	3.133	3.154				-
15-Jun-23	KE8000002983	June 17, 2022	June 15, 2023	108	3.176	3.198				-
21-Sep-23	KE8000003676	September 16, 2022	September 21, 2023	206	3.226	3.249				-
21-Dec-23	KE9100007765	December 16, 2022	December 21, 2023	297	3.277	3.300				-
INDEX (25MN)										
16-Mar-23	KE7000009105	March 18, 2022	March 16, 2023	17	3.133	3.154				-
15-Jun-23	KE8000002876	June 17, 2022	June 15, 2023	108	3.176	3.198				-
21-Sep-23	KE8000003650	September 16, 2022	September 21, 2023	206	3.226	3.249				-
21-Dec-23	KE9100007658	December 16, 2022	December 21, 2023	297	3.277	3.300				-
SINGLE STOCK FUTURE (SCOM)										
16-Mar-23	KE7000008438	March 18, 2022	March 16, 2023	17	23.50	23.44	1	23.500		41
15-Jun-23	KE8000003098	June 17, 2022	June 15, 2023	108	23.50	23.37	1	23.500		131
21-Sep-23	KE8000003874	September 16, 2022	September 21, 2023	206	22.80	22.47				-
21-Dec-23	KE9100007872	December 16, 2022	December 21, 2023	297	22.67	25.13				17
SINGLE STOCK FUTURE (EQTY)										
16-Mar-23	KE7000008545	March 18, 2022	March 16, 2023	17	45.74	50.03				14
15-Jun-23	KE8000003106	June 17, 2022	June 15, 2023	108	43.85	44.25				10
21-Sep-23	KE8000004096	September 16, 2022	September 21, 2023	206	45.07	45.48				-
21-Dec-23	KE9100007989	December 16, 2022	December 21, 2023	297	46.27	46.69				2
SINGLE STOCK FUTURE (KCBG)										
16-Mar-23	KE7000008768	March 18, 2022	March 16, 2023	17	38.42	41.55				11
15-Jun-23	KE8000003213	June 17, 2022	June 15, 2023	108	39.37	39.40				31
21-Sep-23	KE8000004104	September 16, 2022	September 21, 2023	206	40.46	40.49				-
21-Dec-23	KE9100008094	December 16, 2022	December 21, 2023	297	41.53	41.57				-
SINGLE STOCK FUTURE (EABL)										
16-Mar-23	KE7000008875	March 18, 2022	March 16, 2023	17	171.75	172.65				33
15-Jun-23	KE8000003320	June 17, 2022	June 15, 2023	108	176.00	176.90				-
21-Sep-23	KE8000004328	September 16, 2022	September 21, 2023	206	180.85	181.80				-
21-Dec-23	KE9100008102	December 16, 2022	December 21, 2023	297	185.70	186.65				-
SINGLE STOCK FUTURE (BATK)										
16-Mar-23	KE7000008982	March 18, 2022	March 16, 2023	17	460.65	481.55				16
15-Jun-23	KE8000003437	June 17, 2022	June 15, 2023	108	421.35	442.80				-
21-Sep-23	KE8000004435	September 16, 2022	September 21, 2023	206	433.00	455.10				-
21-Dec-23	KE9100008219	December 16, 2022	December 21, 2023	297	444.55	467.25				-
SINGLE STOCK FUTURE (ABSA)										
16-Mar-23	KE7000009097	March 18, 2022	March 16, 2023	17	12.74	12.60				28
15-Jun-23	KE8000003544	June 17, 2022	June 15, 2023	108	13.05	12.91				-
21-Sep-23	KE8000004542	September 16, 2022	September 21, 2023	206	13.41	13.27				-
21-Dec-23	KE9100008326	December 16, 2022	December 21, 2023	297	13.77	13.62				-
SINGLE STOCK FUTURE (NCBA)										
16-Mar-23	KE8000001985	May 16, 2022	March 16, 2023	17	36.16	36.34				11
15-Jun-23	KE8000002439	June 17, 2022	June 15, 2023	108	37.06	37.24				-
21-Sep-23	KE8000004658	September 16, 2022	September 21, 2023	206	38.08	38.27				-
21-Dec-23	KE9100008433	December 16, 2022	December 21, 2023	297	39.09	39.29				-
SINGLE STOCK FUTURE (COOP)										
16-Mar-23	KE8000002090	May 16, 2022	March 16, 2023	17	12.54	12.60				10
15-Jun-23	KE8000002546	June 17, 2022	June 15, 2023	108	12.85	12.91				-
21-Sep-23	KE8000004755	September 16, 2022	September 21, 2023	206	13.20	13.27				-
21-Dec-23	KE9100008540	December 16, 2022	December 21, 2023	297	13.55	13.62				-
SINGLE STOCK FUTURE (SCBK)										
16-Mar-23	KE8000002108	May 16, 2022	March 16, 2023	17	164.50	163.60				2
15-Jun-23	KE8000002652	June 17, 2022	June 15, 2023	108	168.55	167.65				-
21-Sep-23	KE8000004872	September 16, 2022	September 21, 2023	206	173.20	172.30				-
21-Dec-23	KE9100008656	December 16, 2022	December 21, 2023	297	177.80	176.90				-
SINGLE STOCK FUTURE (IMHP)										
16-Mar-23	KE8000002215	May 16, 2022	March 16, 2023	17	18.11	18.12				2
15-Jun-23	KE8000002769	June 17, 2022	June 15, 2023	108	18.55	18.57				1
21-Sep-23	KE8000004989	September 16, 2022	September 21, 2023	206	19.07	19.08				-
21-Dec-23	KE9100008763	December 16, 2022	December 21, 2023	297	19.57	19.59				-

Total Volumes	
Today	Previous
2	20

Total Value	
Today	Previous
47.000	849.040

Total Open Interest	
Today	Previous
360	362

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
MINI-INDEX - 10

Nominal:

MINI-INDEX - 10

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