

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	
									May 12, 2023	
INDEX (N25I)										
15-Jun-23	KE8000002983	June 17, 2022	June 15, 2023	34	2,517	2,609				-
21-Sep-23	KE8000003767	September 16, 2022	September 21, 2023	132	2,557	2,651				-
21-Dec-23	KE9100007765	December 16, 2022	December 21, 2023	223	2,600	2,693				-
21-Mar-24	KE9400001435	March 17, 2023	March 21, 2024	314	2,644	2,739				-
INDEX (25MN)										
15-Jun-23	KE8000002876	June 17, 2022	June 15, 2023	34	2,608	2,609	1	26,080		1
21-Sep-23	KE8000003650	September 16, 2022	September 21, 2023	132	2,557	2,651				-
21-Dec-23	KE9100007658	December 16, 2022	December 21, 2023	223	2,600	2,693				-
21-Mar-24	KE9400001328	March 17, 2023	March 21, 2024	314	2,644	2,739				-
SINGLE STOCK FUTURE (SCOM)										
15-Jun-23	KE8000003098	June 17, 2022	June 15, 2023	34	14.15	14.60	1	14,150		130
21-Sep-23	KE8000003874	September 16, 2022	September 21, 2023	132	12.20	13.70				-
21-Dec-23	KE9100007872	December 16, 2022	December 21, 2023	223	12.54	14.07				-
21-Mar-24	KE9400001542	March 17, 2023	March 21, 2024	314	12.89	14.47				-
SINGLE STOCK FUTURE (EQTY)										
15-Jun-23	KE8000003106	June 17, 2022	June 15, 2023	34	37.13	43.50				9
21-Sep-23	KE8000004096	September 16, 2022	September 21, 2023	132	38.17	39.83				-
21-Dec-23	KE9100007989	December 16, 2022	December 21, 2023	223	39.22	40.90				-
21-Mar-24	KE9400001765	March 17, 2023	March 21, 2024	314	40.31	42.04				-
SINGLE STOCK FUTURE (KCBG)										
15-Jun-23	KE8000003213	June 17, 2022	June 15, 2023	34	28.75	29.00				10
21-Sep-23	KE8000004104	September 16, 2022	September 21, 2023	132	29.56	30.28				-
21-Dec-23	KE9100008094	December 16, 2022	December 21, 2023	223	29.36	30.09				-
21-Mar-24	KE9400001658	March 17, 2023	March 21, 2024	314	30.18	30.93				-
SINGLE STOCK FUTURE (EABL)										
15-Jun-23	KE8000003320	June 17, 2022	June 15, 2023	34	141.45	143.25				-
21-Sep-23	KE8000004328	September 16, 2022	September 21, 2023	132	138.20	139.95				-
21-Dec-23	KE9100008102	December 16, 2022	December 21, 2023	223	141.95	143.75				-
21-Mar-24	KE9400001989	March 17, 2023	March 21, 2024	314	145.95	147.75				-
SINGLE STOCK FUTURE (BATK)										
15-Jun-23	KE8000003437	June 17, 2022	June 15, 2023	34	418.35	422.45				6
21-Sep-23	KE8000004435	September 16, 2022	September 21, 2023	132	425.05	429.15				-
21-Dec-23	KE9100008219	December 16, 2022	December 21, 2023	223	436.65	440.70				-
21-Mar-24	KE9400002094	March 17, 2023	March 21, 2024	314	448.85	452.95				-
SINGLE STOCK FUTURE (ABSA)										
15-Jun-23	KE8000003544	June 17, 2022	June 15, 2023	34	10.29	10.34				2
21-Sep-23	KE8000004542	September 16, 2022	September 21, 2023	132	10.38	10.43				-
21-Dec-23	KE9100008326	December 16, 2022	December 21, 2023	223	10.66	10.71				-
21-Mar-24	KE9400001872	March 17, 2023	March 21, 2024	314	10.96	11.01				-
SINGLE STOCK FUTURE (NCBA)										
15-Jun-23	KE8000002439	June 17, 2022	June 15, 2023	34	32.33	34.21				5
21-Sep-23	KE8000004658	September 16, 2022	September 21, 2023	132	31.24	33.15				-
21-Dec-23	KE9100008433	December 16, 2022	December 21, 2023	223	32.09	34.05				-
21-Mar-24	KE9400002102	March 17, 2023	March 21, 2024	314	32.99	34.99				-
SINGLE STOCK FUTURE (COOP)										
15-Jun-23	KE8000002546	June 17, 2022	June 15, 2023	34	10.60	10.60				6
21-Sep-23	KE8000004765	September 16, 2022	September 21, 2023	132	10.90	10.89				-
21-Dec-23	KE9100008540	December 16, 2022	December 21, 2023	223	11.19	11.19				-
21-Mar-24	KE9400002219	March 17, 2023	March 21, 2024	314	11.51	11.50				-
SINGLE STOCK FUTURE (SCBK)										
15-Jun-23	KE8000002652	June 17, 2022	June 15, 2023	34	136.45	139.75				-
21-Sep-23	KE8000004872	September 16, 2022	September 21, 2023	132	140.25	143.60				-
21-Dec-23	KE9100008656	December 16, 2022	December 21, 2023	223	138.10	141.45				-
21-Mar-24	KE9400002326	March 17, 2023	March 21, 2024	314	141.95	145.40				-
SINGLE STOCK FUTURE (IMHP)										
15-Jun-23	KE8000002769	June 17, 2022	June 15, 2023	34	17.10	17.10				1
21-Sep-23	KE8000004989	September 16, 2022	September 21, 2023	132	17.58	17.58				-
21-Dec-23	KE9100008763	December 16, 2022	December 21, 2023	223	18.06	18.05				-
21-Mar-24	KE9400002433	March 17, 2023	March 21, 2024	314	18.54	18.55				-

Total Volumes	
Today	Previous
2	30

Total Value	
Today	Previous
40 230	553 300

Total Open Interest	
Today	Previous
170	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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