

## DERIVATIVES PRICELIST

EXHIBIT A-1									
Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									April 20, 2023
INDEX (N25I)									
15-Jun-23	KE8000002983	June 17, 2022	June 15, 2023	56	2,888	2,908			-
21-Sep-23	KE8000003767	September 16, 2022	September 21, 2023	154	2,935	2,955			-
21-Dec-23	KE9100007765	December 16, 2022	December 21, 2023	245	2,980	3,001			-
21-Mar-24	KE9400001435	March 17, 2023	March 21, 2024	336	3,030	3,051			-
INDEX (25MN)									
15-Jun-23	KE8000002876	June 17, 2022	June 15, 2023	56	2,888	2,908			-
21-Sep-23	KE8000003650	September 16, 2022	September 21, 2023	154	2,935	2,955			-
21-Dec-23	KE9100007658	December 16, 2022	December 21, 2023	245	2,980	3,001			-
21-Mar-24	KE9400001328	March 17, 2023	March 21, 2024	336	3,030	3,051			-
SINGLE STOCK FUTURE (SCOM)									
15-Jun-23	KE8000003098	June 17, 2022	June 15, 2023	56	16.73	16.94			139
21-Sep-23	KE8000003874	September 16, 2022	September 21, 2023	154	15.66	15.87			-
21-Dec-23	KE9100007872	December 16, 2022	December 21, 2023	245	16.07	16.29			-
21-Mar-24	KE9400001542	March 17, 2023	March 21, 2024	336	16.52	16.74			-
SINGLE STOCK FUTURE (EQTY)									
15-Jun-23	KE8000003106	June 17, 2022	June 15, 2023	56	41.75	41.66			9
21-Sep-23	KE8000004096	September 16, 2022	September 21, 2023	154	42.92	42.83			-
21-Dec-23	KE9100007989	December 16, 2022	December 21, 2023	245	44.06	43.97			-
21-Mar-24	KE9400001765	March 17, 2023	March 21, 2024	336	45.28	45.19			-
SINGLE STOCK FUTURE (KCBG)									
15-Jun-23	KE8000003213	June 17, 2022	June 15, 2023	56	33.41	34.38			8
21-Sep-23	KE8000004104	September 16, 2022	September 21, 2023	154	34.34	35.34			-
21-Dec-23	KE9100008094	December 16, 2022	December 21, 2023	245	34.25	35.28			-
21-Mar-24	KE9400001658	March 17, 2023	March 21, 2024	336	35.20	36.25			-
SINGLE STOCK FUTURE (EABL)									
15-Jun-23	KE8000003320	June 17, 2022	June 15, 2023	56	160.45	167.30			-
21-Sep-23	KE8000004328	September 16, 2022	September 21, 2023	154	157.65	164.75			-
21-Dec-23	KE9100008102	December 16, 2022	December 21, 2023	245	161.85	169.15			-
21-Mar-24	KE9400001989	March 17, 2023	March 21, 2024	336	166.35	173.80			-
SINGLE STOCK FUTURE (BATK)									
15-Jun-23	KE8000003437	June 17, 2022	June 15, 2023	56	424.00	412.20			3
21-Sep-23	KE8000004435	September 16, 2022	September 21, 2023	154	430.85	418.75			-
21-Dec-23	KE9100008219	December 16, 2022	December 21, 2023	245	442.35	429.90			-
21-Mar-24	KE9400002094	March 17, 2023	March 21, 2024	336	454.55	441.80			-
SINGLE STOCK FUTURE (ABSA)									
15-Jun-23	KE8000003544	June 17, 2022	June 15, 2023	56	11.36	11.46			2
21-Sep-23	KE8000004542	September 16, 2022	September 21, 2023	154	11.48	11.58			-
21-Dec-23	KE9100008326	December 16, 2022	December 21, 2023	245	11.78	11.89			-
21-Mar-24	KE9400001872	March 17, 2023	March 21, 2024	336	12.11	12.22			-
SINGLE STOCK FUTURE (NCBA)									
15-Jun-23	KE8000002439	June 17, 2022	June 15, 2023	56	37.26	36.36			5
21-Sep-23	KE8000004658	September 16, 2022	September 21, 2023	154	36.31	35.38			-
21-Dec-23	KE9100008433	December 16, 2022	December 21, 2023	245	37.27	36.32			-
21-Mar-24	KE9400002102	March 17, 2023	March 21, 2024	336	38.30	37.33			-
SINGLE STOCK FUTURE (COOP)									
15-Jun-23	KE8000002546	June 17, 2022	June 15, 2023	56	11.72	11.73			1
21-Sep-23	KE8000004765	September 16, 2022	September 21, 2023	154	12.05	12.06			-
21-Dec-23	KE9100008540	December 16, 2022	December 21, 2023	245	12.37	12.38			-
21-Mar-24	KE9400002219	March 17, 2023	March 21, 2024	336	12.72	12.72			-
SINGLE STOCK FUTURE (SCBK)									
15-Jun-23	KE8000002652	June 17, 2022	June 15, 2023	56	156.10	156.40			-
21-Sep-23	KE8000004872	September 16, 2022	September 21, 2023	154	160.50	160.80			-
21-Dec-23	KE9100008656	December 16, 2022	December 21, 2023	245	158.75	159.05			-
21-Mar-24	KE9400002326	March 17, 2023	March 21, 2024	336	163.15	163.45			-
SINGLE STOCK FUTURE (IMHP)									
15-Jun-23	KE8000002769	June 17, 2022	June 15, 2023	56	18.25	18.31			1
21-Sep-23	KE8000004989	September 16, 2022	September 21, 2023	154	18.76	18.82			-
21-Dec-23	KE9100008763	December 16, 2022	December 21, 2023	245	19.26	19.32			-
21-Mar-24	KE9400002433	March 17, 2023	March 21, 2024	336	19.79	19.85			-

Total Volumes	
Today	Previous

Total Value	
Today	Previous

Total Open Interest	
Today	Previous
148	148

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:**

INDEX-100  
MINI-INDEX - 10

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