

## DERIVATIVES PRICELIST

EXHIBIT A-15									
Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									March 7, 2023
INDEX (N25I)									
16-Mar-23	KE7000008214	March 18, 2022	March 16, 2023	9	3.095	3.150			-
15-Jun-23	KE8000002983	June 17, 2022	June 15, 2023	100	3.135	3.192			-
21-Sep-23	KE8000003767	September 16, 2022	September 21, 2023	198	3.185	3.242			-
21-Dec-23	KE9100007765	December 16, 2022	December 21, 2023	289	3.235	3.293			-
INDEX (25MN)									
16-Mar-23	KE7000009105	March 18, 2022	March 16, 2023	9	3.095	3.150			-
15-Jun-23	KE8000002876	June 17, 2022	June 15, 2023	100	3.135	3.192			-
21-Sep-23	KE8000003650	September 16, 2022	September 21, 2023	198	3.185	3.242			-
21-Dec-23	KE9100007658	December 16, 2022	December 21, 2023	289	3.235	3.293			-
SINGLE STOCK FUTURE (SCOM)									
16-Mar-23	KE7000008438	March 18, 2022	March 16, 2023	9	22.01	22.46			44
15-Jun-23	KE8000003098	June 17, 2022	June 15, 2023	100	22.54	23.01			134
21-Sep-23	KE8000003874	September 16, 2022	September 21, 2023	198	21.62	22.10			-
21-Dec-23	KE9100007989	December 16, 2022	December 21, 2023	289	22.20	22.69			-
SINGLE STOCK FUTURE (EQTY)									
16-Mar-23	KE7000008545	March 18, 2022	March 16, 2023	9	44.47	44.88			14
15-Jun-23	KE8000003106	June 17, 2022	June 15, 2023	100	42.53	42.95			10
21-Sep-23	KE8000004096	September 16, 2022	September 21, 2023	198	43.70	44.14			-
21-Dec-23	KE9100007989	December 16, 2022	December 21, 2023	289	44.86	45.31			-
SINGLE STOCK FUTURE (KCBG)									
16-Mar-23	KE7000008768	March 18, 2022	March 16, 2023	9	38.06	38.32			11
15-Jun-23	KE8000003213	June 17, 2022	June 15, 2023	100	36.95	37.22			31
21-Sep-23	KE8000004104	September 16, 2022	September 21, 2023	198	37.98	38.25			-
21-Dec-23	KE9100008094	December 16, 2022	December 21, 2023	289	37.98	38.26			-
SINGLE STOCK FUTURE (EABL)									
16-Mar-23	KE7000008875	March 18, 2022	March 16, 2023	9	174.75	180.00			33
15-Jun-23	KE8000003320	June 17, 2022	June 15, 2023	100	179.00	191.85			-
21-Sep-23	KE8000004328	September 16, 2022	September 21, 2023	198	176.65	189.90			-
21-Dec-23	KE9100008102	December 16, 2022	December 21, 2023	289	181.35	194.95			-
SINGLE STOCK FUTURE (BATK)									
16-Mar-23	KE7000008982	March 18, 2022	March 16, 2023	9	451.00	467.85			16
15-Jun-23	KE8000003437	June 17, 2022	June 15, 2023	100	409.60	426.90			-
21-Sep-23	KE8000004435	September 16, 2022	September 21, 2023	198	415.90	433.70			-
21-Dec-23	KE9100008219	December 16, 2022	December 21, 2023	289	426.95	445.20			-
SINGLE STOCK FUTURE (ABSA)									
16-Mar-23	KE7000009097	March 18, 2022	March 16, 2023	9	12.52	12.47			28
15-Jun-23	KE8000003544	June 17, 2022	June 15, 2023	100	11.71	11.66			-
21-Sep-23	KE8000004542	September 16, 2022	September 21, 2023	198	11.83	11.78			-
21-Dec-23	KE9100008326	December 16, 2022	December 21, 2023	289	12.15	12.10			-
SINGLE STOCK FUTURE (NCBA)									
16-Mar-23	KE8000001985	May 16, 2022	March 16, 2023	9	36.71	37.12			11
15-Jun-23	KE8000002439	June 17, 2022	June 15, 2023	100	35.32	35.74			-
21-Sep-23	KE8000004658	September 16, 2022	September 21, 2023	198	34.29	34.73			-
21-Dec-23	KE9100008433	December 16, 2022	December 21, 2023	289	35.20	35.65			-
SINGLE STOCK FUTURE (COOP)									
16-Mar-23	KE8000002090	May 16, 2022	March 16, 2023	9	12.62	12.67			10
15-Jun-23	KE8000002546	June 17, 2022	June 15, 2023	100	11.92	11.98			-
21-Sep-23	KE8000004765	September 16, 2022	September 21, 2023	198	12.25	12.31			-
21-Dec-23	KE9100008540	December 16, 2022	December 21, 2023	289	12.58	12.63			-
SINGLE STOCK FUTURE (SCBK)									
16-Mar-23	KE8000002108	May 16, 2022	March 16, 2023	9	165.25	165.55			2
15-Jun-23	KE8000002652	June 17, 2022	June 15, 2023	100	155.05	155.35			-
21-Sep-23	KE8000004872	September 16, 2022	September 21, 2023	198	159.35	159.65			-
21-Dec-23	KE9100008656	December 16, 2022	December 21, 2023	289	157.55	157.90			-
SINGLE STOCK FUTURE (IMHP)									
16-Mar-23	KE8000002215	May 16, 2022	March 16, 2023	9	18.03	18.03			2
15-Jun-23	KE8000002769	June 17, 2022	June 15, 2023	100	16.94	16.95			1
21-Sep-23	KE8000004989	September 16, 2022	September 21, 2023	198	17.41	17.42			-
21-Dec-23	KE9100008763	December 16, 2022	December 21, 2023	289	17.87	17.88			-

Total Volumes	
Today	Previous

Total Value	
Today	Previous
	18,000

Total Open Interest	
Today	Previous
347	347

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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