

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
									March 31, 2023
INDEX (N25I)									
15-Jun-23	KE8000002983	June 17, 2022	June 15, 2023	76	2,995	2,965			-
21-Sep-23	KE8000003767	September 16, 2022	September 21, 2023	174	3,044	3,014			-
21-Dec-23	KE9100007765	December 16, 2022	December 21, 2023	265	3,091	3,060			-
21-Mar-24	KE9400001435	March 17, 2023	March 21, 2024	356	3,141	3,111			-
INDEX (25MN)									
15-Jun-23	KE8000002876	June 17, 2022	June 15, 2023	76	2,995	2,965			-
21-Sep-23	KE8000003650	September 16, 2022	September 21, 2023	174	3,044	3,014			-
21-Dec-23	KE9100007658	December 16, 2022	December 21, 2023	265	3,091	3,060			-
21-Mar-24	KE9400001328	March 17, 2023	March 21, 2024	356	3,141	3,111			-
SINGLE STOCK FUTURE (SCOM)									
15-Jun-23	KE8000003098	June 17, 2022	June 15, 2023	76	18.45	18.34			120
21-Sep-23	KE8000003874	September 16, 2022	September 21, 2023	174	17.43	17.33			-
21-Dec-23	KE9100007872	December 16, 2022	December 21, 2023	265	17.89	17.79			-
21-Mar-24	KE9400001542	March 17, 2023	March 21, 2024	356	18.38	18.27			-
SINGLE STOCK FUTURE (EQTY)									
15-Jun-23	KE8000003106	June 17, 2022	June 15, 2023	76	42.34	41.43			9
21-Sep-23	KE8000004096	September 16, 2022	September 21, 2023	174	43.55	42.61			-
21-Dec-23	KE9100007989	December 16, 2022	December 21, 2023	265	44.70	43.74			-
21-Mar-24	KE9400001765	March 17, 2023	March 21, 2024	356	45.92	44.93			-
SINGLE STOCK FUTURE (KCBG)									
15-Jun-23	KE8000003213	June 17, 2022	June 15, 2023	76	35.16	34.65			8
21-Sep-23	KE8000004104	September 16, 2022	September 21, 2023	174	36.16	35.64			-
21-Dec-23	KE9100008094	December 16, 2022	December 21, 2023	265	36.11	35.58			-
21-Mar-24	KE9400001658	March 17, 2023	March 21, 2024	356	37.10	36.55			-
SINGLE STOCK FUTURE (EABL)									
15-Jun-23	KE8000003320	June 17, 2022	June 15, 2023	76	173.25	174.50			-
21-Sep-23	KE8000004328	September 16, 2022	September 21, 2023	174	170.90	172.20			-
21-Dec-23	KE9100008102	December 16, 2022	December 21, 2023	265	175.40	176.75			-
21-Mar-24	KE9400001989	March 17, 2023	March 21, 2024	356	180.20	181.60			-
SINGLE STOCK FUTURE (BATK)									
15-Jun-23	KE8000003437	June 17, 2022	June 15, 2023	76	420.35	406.35			3
21-Sep-23	KE8000004435	September 16, 2022	September 21, 2023	174	427.30	412.90			-
21-Dec-23	KE9100008219	December 16, 2022	December 21, 2023	265	438.60	423.85			-
21-Mar-24	KE9400002094	March 17, 2023	March 21, 2024	356	450.55	435.45			-
SINGLE STOCK FUTURE (ABSA)									
15-Jun-23	KE8000003544	June 17, 2022	June 15, 2023	76	11.88	11.73			-
21-Sep-23	KE8000004542	September 16, 2022	September 21, 2023	174	12.02	11.86			-
21-Dec-23	KE9100008326	December 16, 2022	December 21, 2023	265	12.34	12.18			-
21-Mar-24	KE9400001872	March 17, 2023	March 21, 2024	356	12.67	12.51			-
SINGLE STOCK FUTURE (NCBA)									
15-Jun-23	KE8000002439	June 17, 2022	June 15, 2023	76	35.12	34.36			-
21-Sep-23	KE8000004658	September 16, 2022	September 21, 2023	174	34.12	33.34			-
21-Dec-23	KE9100008433	December 16, 2022	December 21, 2023	265	35.02	34.22			-
21-Mar-24	KE9400002102	March 17, 2023	March 21, 2024	356	35.98	35.16			-
SINGLE STOCK FUTURE (COOP)									
15-Jun-23	KE8000002546	June 17, 2022	June 15, 2023	76	11.89	12.20			1
21-Sep-23	KE8000004745	September 16, 2022	September 21, 2023	174	12.23	12.08			-
21-Dec-23	KE9100008540	December 16, 2022	December 21, 2023	265	12.56	12.40			-
21-Mar-24	KE9400002219	March 17, 2023	March 21, 2024	356	12.90	12.74			-
SINGLE STOCK FUTURE (SCBK)									
15-Jun-23	KE8000002652	June 17, 2022	June 15, 2023	76	157.00	156.50			-
21-Sep-23	KE8000004872	September 16, 2022	September 21, 2023	174	161.50	160.95			-
21-Dec-23	KE9100008656	December 16, 2022	December 21, 2023	265	159.75	159.20			-
21-Mar-24	KE9400002326	March 17, 2023	March 21, 2024	356	164.10	163.55			-
SINGLE STOCK FUTURE (IMHP)									
15-Jun-23	KE8000002769	June 17, 2022	June 15, 2023	76	18.97	19.12			1
21-Sep-23	KE8000004989	September 16, 2022	September 21, 2023	174	19.51	19.67			-
21-Dec-23	KE9100008763	December 16, 2022	December 21, 2023	265	20.02	20.19			-
21-Mar-24	KE9400002433	March 17, 2023	March 21, 2024	356	20.57	20.74			-

Total Volumes	
Today	Previous

Total Value	
Today	Previous
	12,200

Total Open Interest	
Today	Previous
142	142

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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