

## DERIVATIVES PRICELIST

EXHIBIT A-1 (continued)										
Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts	
									March 14, 2024	
INDEX (N25I)										
21-Mar-24	KE9400001435	March 17, 2023	March 21, 2024	7	2,651	2,576				-
20-Jun-24	KE9400002656	June 16, 2023	June 20, 2024	98	2,731	2,655				-
19-Sep-24	KE9400004090	September 22, 2023	September 19, 2024	189	2,815	2,736				-
19-Dec-24	KE9400005212	December 22, 2023	December 19, 2024	280	2,901	2,820				-
INDEX (25MN)										
21-Mar-24	KE9400001328	March 17, 2023	March 21, 2024	7	2,651	2,576				2
20-Jun-24	KE9400002540	June 16, 2023	June 20, 2024	98	2,731	2,655				-
19-Sep-24	KE9400003985	September 22, 2023	September 19, 2024	189	2,815	2,736				-
19-Dec-24	KE9400005105	December 22, 2023	December 19, 2024	280	2,901	2,820				-
SINGLE STOCK FUTURE (SCOM)										
21-Mar-24	KE9400001542	March 17, 2023	March 21, 2024	7	14.47	14.09	2	28,950		50
20-Jun-24	KE9400002743	June 16, 2023	June 20, 2024	98	15.06	14.65				15
19-Sep-24	KE9400004108	September 22, 2023	September 19, 2024	189	15.03	14.60				-
19-Dec-24	KE9400005329	December 22, 2023	December 19, 2024	280	15.63	15.19				-
SINGLE STOCK FUTURE (EQTY)										
21-Mar-24	KE9400001765	March 17, 2023	March 21, 2024	7	41.70	40.32				26
20-Jun-24	KE9400002987	June 16, 2023	June 20, 2024	98	39.30	40.03				74
19-Sep-24	KE9400004322	September 22, 2023	September 19, 2024	189	40.88	39.38				-
19-Dec-24	KE9400005543	December 22, 2023	December 19, 2024	280	42.52	40.96				-
SINGLE STOCK FUTURE (KCBG)										
21-Mar-24	KE9400001658	March 17, 2023	March 21, 2024	7	23.00	22.30	10	230,000		30
20-Jun-24	KE9400002870	June 16, 2023	June 20, 2024	98	22.99	21.86				-
19-Sep-24	KE9400004215	September 22, 2023	September 19, 2024	189	23.91	22.73				-
19-Dec-24	KE9400005436	December 22, 2023	December 19, 2024	280	24.87	23.64				-
SINGLE STOCK FUTURE (EABL)										
21-Mar-24	KE9400001989	March 17, 2023	March 21, 2024	7	115.00	115.05				-
20-Jun-24	KE9400003100	June 16, 2023	June 20, 2024	98	119.60	119.65				-
19-Sep-24	KE9400004546	September 22, 2023	September 19, 2024	189	123.10	123.15				-
19-Dec-24	KE9400005766	December 22, 2023	December 19, 2024	280	128.05	128.10				-
SINGLE STOCK FUTURE (BATK)										
21-Mar-24	KE9400002094	March 17, 2023	March 21, 2024	7	414.75	414.65				9
20-Jun-24	KE9400003217	June 16, 2023	June 20, 2024	98	385.70	385.65				-
19-Sep-24	KE9400004652	September 22, 2023	September 19, 2024	189	396.10	396.00				-
19-Dec-24	KE9400005873	December 22, 2023	December 19, 2024	280	411.95	411.90				-
SINGLE STOCK FUTURE (ABSA)										
21-Mar-24	KE9400001872	March 17, 2023	March 21, 2024	7	13.83	13.14				3
20-Jun-24	KE9400003092	June 16, 2023	June 20, 2024	98	13.21	12.48				-
19-Sep-24	KE9400004439	September 22, 2023	September 19, 2024	189	13.74	12.98				-
19-Dec-24	KE9400005659	December 22, 2023	December 19, 2024	280	14.08	13.30				-
SINGLE STOCK FUTURE (NCBA)										
21-Mar-24	KE9400002102	March 17, 2023	March 21, 2024	7	41.35	39.81				-
20-Jun-24	KE9400003324	June 16, 2023	June 20, 2024	98	40.69	39.10				-
19-Sep-24	KE9400004749	September 22, 2023	September 19, 2024	189	42.32	40.66				-
19-Dec-24	KE9400005980	December 22, 2023	December 19, 2024	280	44.02	42.29				-
SINGLE STOCK FUTURE (COOP)										
21-Mar-24	KE9400002219	March 17, 2023	March 21, 2024	7	14.00	13.09	10	140,000		27
20-Jun-24	KE9400003548	June 16, 2023	June 20, 2024	98	13.28	12.09	1	13,280		81
19-Sep-24	KE9400004876	September 22, 2023	September 19, 2024	189	13.11	12.57				-
19-Dec-24	KE9400006095	December 22, 2023	December 19, 2024							-
SINGLE STOCK FUTURE (SCBK)										
21-Mar-24	KE9400002326	March 17, 2023	March 21, 2024	7	182.95	180.75				-
20-Jun-24	KE9400003654	June 16, 2023	June 20, 2024	98	166.60	164.30				-
19-Sep-24	KE9400004983	September 22, 2023	September 19, 2024	189	173.25	170.90				-
19-Dec-24	KE9400006103	December 22, 2023	December 19, 2024	280	174.20	171.75				-
SINGLE STOCK FUTURE (IMHP)										
21-Mar-24	KE9400002433	March 17, 2023	March 21, 2024	7	19.10	18.85				6
20-Jun-24	KE9400003878	June 16, 2023	June 20, 2024	98	17.55	17.29				-
19-Sep-24	KE9400005097	September 22, 2023	September 19, 2024	189	18.25	17.99				-
19-Dec-24	KE9400006210	December 22, 2023	December 19, 2024	280	18.98	18.71				-

Total Volumes	
Today	Previous
23	4

Total Value	
Today	Previous
412 230	102 360

Total Open Interest	
Today	Previous
323	300

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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