

## DERIVATIVES PRICELIST

| EXHIBIT A-1<br>Contract Data |              |                    |                    |                |           |                |                        |             |                         |
|------------------------------|--------------|--------------------|--------------------|----------------|-----------|----------------|------------------------|-------------|-------------------------|
| Contract Type                | ISIN         | Listing Date       | Expiry Date        | Days to Expiry | MTM Price | Previous Price | Total Volume Contracts | Total Value | Open Interest Contracts |
|                              |              |                    |                    |                |           |                |                        |             | February 21, 2023       |
| INDEX (N25I)                 |              |                    |                    |                |           |                |                        |             |                         |
| 16-Mar-23                    | KE7000008214 | March 18, 2022     | March 16, 2023     | 23             | 3,173     | 3,170          |                        |             | -                       |
| 15-Jun-23                    | KE8000002983 | June 17, 2022      | June 15, 2023      | 114            | 3,217     | 3,214          |                        |             | -                       |
| 21-Sep-23                    | KE8000003767 | September 16, 2022 | September 21, 2023 | 212            | 3,268     | 3,265          |                        |             | -                       |
| 21-Dec-23                    | KE9100007765 | December 16, 2022  | December 21, 2023  | 303            | 3,320     | 3,317          |                        |             | -                       |
| INDEX (25MN)                 |              |                    |                    |                |           |                |                        |             |                         |
| 16-Mar-23                    | KE7000009105 | March 18, 2022     | March 16, 2023     | 23             | 3,173     | 3,170          |                        |             | -                       |
| 15-Jun-23                    | KE8000002876 | June 17, 2022      | June 15, 2023      | 114            | 3,217     | 3,214          |                        |             | -                       |
| 21-Sep-23                    | KE8000003650 | September 16, 2022 | September 21, 2023 | 212            | 3,268     | 3,265          |                        |             | -                       |
| 21-Dec-23                    | KE9100007658 | December 16, 2022  | December 21, 2023  | 303            | 3,320     | 3,317          |                        |             | -                       |
| SINGLE STOCK FUTURE (SCOM)   |              |                    |                    |                |           |                |                        |             |                         |
| 16-Mar-23                    | KE7000008438 | March 18, 2022     | March 16, 2023     | 23             | 23.55     | 23.61          |                        |             | 42                      |
| 15-Jun-23                    | KE8000003098 | June 17, 2022      | June 15, 2023      | 114            | 23.49     | 23.54          |                        |             | 132                     |
| 21-Sep-23                    | KE8000003874 | September 16, 2022 | September 21, 2023 | 212            | 22.60     | 22.66          |                        |             | -                       |
| 21-Dec-23                    | KE9100007989 | December 16, 2022  | December 21, 2023  | 303            | 23.20     | 23.26          |                        |             | 16                      |
| SINGLE STOCK FUTURE (EQTY)   |              |                    |                    |                |           |                |                        |             |                         |
| 16-Mar-23                    | KE7000008545 | March 18, 2022     | March 16, 2023     | 23             | 46.45     | 46.46          |                        |             | 20                      |
| 15-Jun-23                    | KE8000003106 | June 17, 2022      | June 15, 2023      | 114            | 44.59     | 44.60          |                        |             | 10                      |
| 21-Sep-23                    | KE8000004096 | September 16, 2022 | September 21, 2023 | 212            | 45.83     | 45.84          |                        |             | -                       |
| 21-Dec-23                    | KE9100007989 | December 16, 2022  | December 21, 2023  | 303            | 47.05     | 47.06          |                        |             | 2                       |
| SINGLE STOCK FUTURE (KCBG)   |              |                    |                    |                |           |                |                        |             |                         |
| 16-Mar-23                    | KE7000008768 | March 18, 2022     | March 16, 2023     | 23             | 38.67     | 38.68          |                        |             | 23                      |
| 15-Jun-23                    | KE8000003213 | June 17, 2022      | June 15, 2023      | 114            | 39.63     | 39.64          |                        |             | 31                      |
| 21-Sep-23                    | KE8000004104 | September 16, 2022 | September 21, 2023 | 212            | 40.73     | 40.74          |                        |             | -                       |
| 21-Dec-23                    | KE9100008094 | December 16, 2022  | December 21, 2023  | 303            | 41.81     | 41.82          |                        |             | -                       |
| SINGLE STOCK FUTURE (EABL)   |              |                    |                    |                |           |                |                        |             |                         |
| 16-Mar-23                    | KE7000008875 | March 18, 2022     | March 16, 2023     | 23             | 173.00    | 171.00         |                        |             | 33                      |
| 15-Jun-23                    | KE8000003320 | June 17, 2022      | June 15, 2023      | 114            | 177.30    | 175.30         |                        |             | -                       |
| 21-Sep-23                    | KE8000004328 | September 16, 2022 | September 21, 2023 | 212            | 182.20    | 180.15         |                        |             | -                       |
| 21-Dec-23                    | KE9100008102 | December 16, 2022  | December 21, 2023  | 303            | 187.05    | 184.95         |                        |             | -                       |
| SINGLE STOCK FUTURE (BATK)   |              |                    |                    |                |           |                |                        |             |                         |
| 16-Mar-23                    | KE7000008982 | March 18, 2022     | March 16, 2023     | 23             | 465.25    | 470.10         |                        |             | 16                      |
| 15-Jun-23                    | KE8000003437 | June 17, 2022      | June 15, 2023      | 114            | 426.20    | 431.20         |                        |             | -                       |
| 21-Sep-23                    | KE8000004435 | September 16, 2022 | September 21, 2023 | 212            | 438.00    | 443.15         |                        |             | -                       |
| 21-Dec-23                    | KE9100008219 | December 16, 2022  | December 21, 2023  | 303            | 449.65    | 454.95         |                        |             | -                       |
| SINGLE STOCK FUTURE (ABSA)   |              |                    |                    |                |           |                |                        |             |                         |
| 16-Mar-23                    | KE7000009097 | March 18, 2022     | March 16, 2023     | 23             | 12.65     | 12.56          |                        |             | 28                      |
| 15-Jun-23                    | KE8000003544 | June 17, 2022      | June 15, 2023      | 114            | 12.97     | 12.87          |                        |             | -                       |
| 21-Sep-23                    | KE8000004542 | September 16, 2022 | September 21, 2023 | 212            | 13.33     | 13.23          |                        |             | -                       |
| 21-Dec-23                    | KE9100008326 | December 16, 2022  | December 21, 2023  | 303            | 13.68     | 13.58          |                        |             | -                       |
| SINGLE STOCK FUTURE (NCBA)   |              |                    |                    |                |           |                |                        |             |                         |
| 16-Mar-23                    | KE8000001985 | May 16, 2022       | March 16, 2023     | 23             | 37.16     | 37.62          |                        |             | 11                      |
| 15-Jun-23                    | KE8000002439 | June 17, 2022      | June 15, 2023      | 114            | 38.09     | 38.56          |                        |             | -                       |
| 21-Sep-23                    | KE8000004658 | September 16, 2022 | September 21, 2023 | 212            | 39.14     | 39.63          |                        |             | -                       |
| 21-Dec-23                    | KE9100008433 | December 16, 2022  | December 21, 2023  | 303            | 40.18     | 40.68          |                        |             | -                       |
| SINGLE STOCK FUTURE (COOP)   |              |                    |                    |                |           |                |                        |             |                         |
| 16-Mar-23                    | KE8000002090 | May 16, 2022       | March 16, 2023     | 23             | 12.65     | 12.56          |                        |             | 8                       |
| 15-Jun-23                    | KE8000002546 | June 17, 2022      | June 15, 2023      | 114            | 12.97     | 12.87          |                        |             | -                       |
| 21-Sep-23                    | KE8000004745 | September 16, 2022 | September 21, 2023 | 212            | 13.33     | 13.23          |                        |             | -                       |
| 21-Dec-23                    | KE9100008540 | December 16, 2022  | December 21, 2023  | 303            | 13.68     | 13.58          |                        |             | -                       |
| SINGLE STOCK FUTURE (SCBK)   |              |                    |                    |                |           |                |                        |             |                         |
| 16-Mar-23                    | KE8000002108 | May 16, 2022       | March 16, 2023     | 23             | 163.70    | 161.95         |                        |             | 2                       |
| 15-Jun-23                    | KE8000002652 | June 17, 2022      | June 15, 2023      | 114            | 167.80    | 166.00         |                        |             | -                       |
| 21-Sep-23                    | KE8000004872 | September 16, 2022 | September 21, 2023 | 212            | 172.40    | 170.60         |                        |             | -                       |
| 21-Dec-23                    | KE9100008656 | December 16, 2022  | December 21, 2023  | 303            | 177.00    | 175.15         |                        |             | -                       |
| SINGLE STOCK FUTURE (IMHP)   |              |                    |                    |                |           |                |                        |             |                         |
| 16-Mar-23                    | KE8000002215 | May 16, 2022       | March 16, 2023     | 23             | 18.08     | 18.08          |                        |             | 2                       |
| 15-Jun-23                    | KE8000002769 | June 17, 2022      | June 15, 2023      | 114            | 18.53     | 18.54          |                        |             | 1                       |
| 21-Sep-23                    | KE8000004989 | September 16, 2022 | September 21, 2023 | 212            | 19.04     | 19.05          |                        |             | -                       |
| 21-Dec-23                    | KE9100008763 | December 16, 2022  | December 21, 2023  | 303            | 19.55     | 19.55          |                        |             | -                       |

| Total Volumes |          |
|---------------|----------|
| Today         | Previous |
|               |          |

| Total Value |          |
|-------------|----------|
| Today       | Previous |
|             |          |

| Total Open Interest |          |
|---------------------|----------|
| Today               | Previous |
| 377                 | 377      |

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

**DISCLAIMER:** Utmost care has been taken in the preparation of this report. However, the Nairobi Securities Exchange does not warrant accuracy, adequacy or completeness of this information and expressly disclaims liability for errors or omissions in this information. No warranty of any kind implied express or statutory is given in conjunction with the information.