

DERIVATIVES PRICELIST

EXHIBIT A-1 Contract Data									
Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									March 3, 2023
INDEX (N25I)									
16-Mar-23	KE7000008214	March 18, 2022	March 16, 2023	13	3,136	3,135			-
15-Jun-23	KE8000002983	June 17, 2022	June 15, 2023	104	3,178	3,178			-
21-Sep-23	KE8000003767	September 16, 2022	September 21, 2023	202	3,229	3,228			-
21-Dec-23	KE9100007765	December 16, 2022	December 21, 2023	293	3,279	3,279			-
INDEX (25MN)									
16-Mar-23	KE7000009105	March 18, 2022	March 16, 2023	13	3,136	3,135			-
15-Jun-23	KE8000002876	June 17, 2022	June 15, 2023	104	3,178	3,178			-
21-Sep-23	KE8000003650	September 16, 2022	September 21, 2023	202	3,229	3,228			-
21-Dec-23	KE9100007658	December 16, 2022	December 21, 2023	293	3,279	3,279			-
SINGLE STOCK FUTURE (SCOM)									
16-Mar-23	KE7000008438	March 18, 2022	March 16, 2023	13	22.93	23.56			44
15-Jun-23	KE8000003098	June 17, 2022	June 15, 2023	104	23.75	23.48	3	71,250	134
21-Sep-23	KE8000003874	September 16, 2022	September 21, 2023	202	22.60	22.59			-
21-Dec-23	KE9100007989	December 16, 2022	December 21, 2023	293	23.20	23.19			-
SINGLE STOCK FUTURE (EQTY)									
16-Mar-23	KE7000008545	March 18, 2022	March 16, 2023	13	45.26	45.52			14
15-Jun-23	KE8000003106	June 17, 2022	June 15, 2023	104	43.34	43.61			10
21-Sep-23	KE8000004096	September 16, 2022	September 21, 2023	202	44.55	44.81			-
21-Dec-23	KE9100007989	December 16, 2022	December 21, 2023	293	45.73	46.01			-
SINGLE STOCK FUTURE (KCBG)									
16-Mar-23	KE7000008768	March 18, 2022	March 16, 2023	13	38.44	38.35			11
15-Jun-23	KE8000003213	June 17, 2022	June 15, 2023	104	37.36	39.29			31
21-Sep-23	KE8000004104	September 16, 2022	September 21, 2023	202	38.39	40.37			-
21-Dec-23	KE9100008094	December 16, 2022	December 21, 2023	293	38.41	41.44			-
SINGLE STOCK FUTURE (EABL)									
16-Mar-23	KE7000008875	March 18, 2022	March 16, 2023	13	175.00	175.15	3	52,500	33
15-Jun-23	KE8000003320	June 17, 2022	June 15, 2023	104	179.95	179.45			-
21-Sep-23	KE8000004328	September 16, 2022	September 21, 2023	202	177.65	184.40			-
21-Dec-23	KE9100008102	December 16, 2022	December 21, 2023	293	182.40	189.30			-
SINGLE STOCK FUTURE (BATK)									
16-Mar-23	KE7000008982	March 18, 2022	March 16, 2023	13	454.85	451.10			16
15-Jun-23	KE8000003437	June 17, 2022	June 15, 2023	104	413.65	411.45			-
21-Sep-23	KE8000004435	September 16, 2022	September 21, 2023	202	420.15	422.85			-
21-Dec-23	KE9100008219	December 16, 2022	December 21, 2023	293	431.30	434.10			-
SINGLE STOCK FUTURE (ABSA)									
16-Mar-23	KE7000009097	March 18, 2022	March 16, 2023	13	12.43	12.38			28
15-Jun-23	KE8000003544	June 17, 2022	June 15, 2023	104	11.62	12.68			-
21-Sep-23	KE8000004542	September 16, 2022	September 21, 2023	202	11.74	13.03			-
21-Dec-23	KE9100008326	December 16, 2022	December 21, 2023	293	12.05	13.38			-
SINGLE STOCK FUTURE (NCBA)									
16-Mar-23	KE8000001985	May 16, 2022	March 16, 2023	13	37.14	37.09			11
15-Jun-23	KE8000002439	June 17, 2022	June 15, 2023	104	35.77	38.00			-
21-Sep-23	KE8000004658	September 16, 2022	September 21, 2023	202	34.76	39.05			-
21-Dec-23	KE9100008433	December 16, 2022	December 21, 2023	293	35.68	40.09			-
SINGLE STOCK FUTURE (COOP)									
16-Mar-23	KE8000002090	May 16, 2022	March 16, 2023	13	12.78	12.73			10
15-Jun-23	KE8000002546	June 17, 2022	June 15, 2023	104	12.09	13.04			-
21-Sep-23	KE8000004765	September 16, 2022	September 21, 2023	202	12.42	13.40			-
21-Dec-23	KE9100008540	December 16, 2022	December 21, 2023	293	12.75	13.76			-
SINGLE STOCK FUTURE (SCBK)									
16-Mar-23	KE8000002108	May 16, 2022	March 16, 2023	13	163.15	162.40			2
15-Jun-23	KE8000002652	June 17, 2022	June 15, 2023	104	152.95	166.35			-
21-Sep-23	KE8000004872	September 16, 2022	September 21, 2023	202	157.20	170.95			-
21-Dec-23	KE9100008656	December 16, 2022	December 21, 2023	293	155.35	175.50			-
SINGLE STOCK FUTURE (IMHP)									
16-Mar-23	KE8000002215	May 16, 2022	March 16, 2023	13	18.04	18.05			2
15-Jun-23	KE8000002769	June 17, 2022	June 15, 2023	104	16.96	18.49			1
21-Sep-23	KE8000004989	September 16, 2022	September 21, 2023	202	17.43	19.00			-
21-Dec-23	KE9100008763	December 16, 2022	December 21, 2023	293	17.90	19.50			-

Total Volumes	
Today	Previous
6	5

Total Value	
Today	Previous
123 750	

Total Open Interest	
Today	Previous
347	344

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.