

DERIVATIVES PRICELIST

EXHIBIT 1 - FUTURE CONTRACTS										
Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts	
									April 2, 2024	
INDEX (N25I)										
20-Jun-24	KE9400002656	June 16, 2023	June 20, 2024	79	3.051	3.056				-
19-Sep-24	KE9400004090	September 22, 2023	September 19, 2024	170	3.147	3.151				-
19-Dec-24	KE9400005212	December 22, 2023	December 19, 2024	261	3.244	3.248				-
20-Mar-25	KE9400006434	March 22, 2024	March 20, 2025	352	3.344	3.348				-
INDEX (25MN)										
20-Jun-24	KE9400002540	June 16, 2023	June 20, 2024	79	3.051	3.056				-
19-Sep-24	KE9400003985	September 22, 2023	September 19, 2024	170	3.147	3.151				-
19-Dec-24	KE9400005105	December 22, 2023	December 19, 2024	261	3.244	3.248				-
20-Mar-25	KE9400006327	March 22, 2024	March 20, 2025	352	3.344	3.348				-
SINGLE STOCK FUTURE (SCOM)										
20-Jun-24	KE9400002763	June 16, 2023	June 20, 2024	79	18.13	19.00				30
19-Sep-24	KE9400004108	September 22, 2023	September 19, 2024	170	18.24	18.50				-
19-Dec-24	KE9400005329	December 22, 2023	December 19, 2024	261	18.97	19.24				-
20-Mar-25	KE9400006657	March 22, 2024	March 20, 2025	352	19.73	20.01				-
SINGLE STOCK FUTURE (EQTY)										
20-Jun-24	KE9400002987	June 16, 2023	June 20, 2024	79	44.52	44.79				36
19-Sep-24	KE9400004322	September 22, 2023	September 19, 2024	170	46.34	46.61				-
19-Dec-24	KE9400005543	December 22, 2023	December 19, 2024	261	48.19	48.47				-
20-Mar-25	KE9400006988	March 22, 2024	March 20, 2025	352	50.13	50.42				-
SINGLE STOCK FUTURE (KCBG)										
20-Jun-24	KE9400002870	June 16, 2023	June 20, 2024	79	29.91	30.09				-
19-Sep-24	KE9400004215	September 22, 2023	September 19, 2024	170	31.13	31.31				-
19-Dec-24	KE9400005436	December 22, 2023	December 19, 2024	261	32.38	32.57				-
20-Mar-25	KE9400006764	March 22, 2024	March 20, 2025	352	33.68	33.87				-
SINGLE STOCK FUTURE (EABL)										
20-Jun-24	KE9400003100	June 16, 2023	June 20, 2024	79	138.70	135.15				-
19-Sep-24	KE9400004546	September 22, 2023	September 19, 2024	170	143.10	139.35				-
19-Dec-24	KE9400005766	December 22, 2023	December 19, 2024	261	148.85	144.95				-
20-Mar-25	KE9400007218	March 22, 2024	March 20, 2025	352	154.80	150.75				-
SINGLE STOCK FUTURE (BATK)										
20-Jun-24	KE9400003217	June 16, 2023	June 20, 2024	79	382.20	383.80				-
19-Sep-24	KE9400004652	September 22, 2023	September 19, 2024	170	392.80	394.30				-
19-Dec-24	KE9400005873	December 22, 2023	December 19, 2024	261	408.55	410.10				-
20-Mar-25	KE9400007325	March 22, 2024	March 20, 2025	352	424.90	426.55				-
SINGLE STOCK FUTURE (ABSA)										
20-Jun-24	KE9400003092	June 16, 2023	June 20, 2024	79	13.14	13.07				-
19-Sep-24	KE9400004439	September 22, 2023	September 19, 2024	170	13.67	13.60				-
19-Dec-24	KE9400005659	December 22, 2023	December 19, 2024	261	14.01	13.94				-
20-Mar-25	KE9400007093	March 22, 2024	March 20, 2025	352	14.58	14.50				-
SINGLE STOCK FUTURE (NCBA)										
20-Jun-24	KE9400003324	June 16, 2023	June 20, 2024	79	41.73	42.30				-
19-Sep-24	KE9400004769	September 22, 2023	September 19, 2024	170	43.43	44.02				-
19-Dec-24	KE9400005980	December 22, 2023	December 19, 2024	261	45.17	45.78				-
20-Mar-25	KE9400007432	March 22, 2024	March 20, 2025	352	46.98	47.62				-
SINGLE STOCK FUTURE (COOP)										
20-Jun-24	KE9400003548	June 16, 2023	June 20, 2024	79	13.90	14.00	11	153,000		6
19-Sep-24	KE9400004876	September 22, 2023	September 19, 2024	170	14.48	14.57				-
19-Dec-24	KE9400006095	December 22, 2023	December 19, 2024	261	15.06	15.15				-
20-Mar-25	KE9400007549	March 22, 2024	March 20, 2025	352	15.67	15.76				-
SINGLE STOCK FUTURE (SCBK)										
20-Jun-24	KE9400003654	June 16, 2023	June 20, 2024	79	182.75	181.20				-
19-Sep-24	KE9400004983	September 22, 2023	September 19, 2024	170	190.25	188.55				-
19-Dec-24	KE9400006103	December 22, 2023	December 19, 2024	261	191.85	190.10				-
20-Mar-25	KE9400007655	March 22, 2024	March 20, 2025	352	199.55	197.70				-
SINGLE STOCK FUTURE (IMHP)										
20-Jun-24	KE9400003878	June 16, 2023	June 20, 2024	79	20.22	20.22				100
19-Sep-24	KE9400005097	September 22, 2023	September 19, 2024	170	21.04	21.04				-
19-Dec-24	KE9400006210	December 22, 2023	December 19, 2024	261	21.89	21.88				-
20-Mar-25	KE9400007762	March 22, 2024	March 20, 2025	352	22.76	22.76				-

Total Volumes	
Today	Previous
11	15

Total Value	
Today	Previous
153 000	285 000

Total Open Interest	
Today	Previous
172	167

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.