

DERIVATIVES PRICELIST

EXHIBIT 1.1 - 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 18, 2024
INDEX (N25I)									
20-Jun-24	KE9400002656	June 16, 2023	June 20, 2024	63	2,931	2,943			-
19-Sep-24	KE9400004090	September 22, 2023	September 19, 2024	154	3,025	3,037			-
19-Dec-24	KE9400005212	December 22, 2023	December 19, 2024	245	3,119	3,132			-
20-Mar-25	KE9400006434	March 22, 2024	March 20, 2025	336	3,208	3,221			-
INDEX (25MN)									
20-Jun-24	KE9400002540	June 16, 2023	June 20, 2024	63	2,931	2,943			-
19-Sep-24	KE9400003985	September 22, 2023	September 19, 2024	154	3,025	3,037			-
19-Dec-24	KE9400005105	December 22, 2023	December 19, 2024	245	3,119	3,132			-
20-Mar-25	KE9400006327	March 22, 2024	March 20, 2025	336	3,208	3,221			-
SINGLE STOCK FUTURE (SCOM)									
20-Jun-24	KE9400002763	June 16, 2023	June 20, 2024	63	16.75	16.68			111
19-Sep-24	KE9400004108	September 22, 2023	September 19, 2024	154	16.81	17.24			-
19-Dec-24	KE9400005329	December 22, 2023	December 19, 2024	245	17.48	17.93			-
20-Mar-25	KE9400006657	March 22, 2024	March 20, 2025	336	18.15	18.61			-
SINGLE STOCK FUTURE (EQTY)									
20-Jun-24	KE9400002987	June 16, 2023	June 20, 2024	63	43.47	41.62	4	173,900	42
19-Sep-24	KE9400004322	September 22, 2023	September 19, 2024	154	43.16	43.34			-
19-Dec-24	KE9400005543	December 22, 2023	December 19, 2024	245	44.89	45.08			-
20-Mar-25	KE9400006988	March 22, 2024	March 20, 2025	336	46.60	46.79			-
SINGLE STOCK FUTURE (KCBG)									
20-Jun-24	KE9400002870	June 16, 2023	June 20, 2024	63	27.82	27.67			-
19-Sep-24	KE9400004215	September 22, 2023	September 19, 2024	154	28.77	28.81	3	86,310	5
19-Dec-24	KE9400005436	December 22, 2023	December 19, 2024	245	30.12	29.97			-
20-Mar-25	KE9400006764	March 22, 2024	March 20, 2025	336	31.27	31.11			-
SINGLE STOCK FUTURE (EABL)									
20-Jun-24	KE9400003100	June 16, 2023	June 20, 2024	63	162.60	157.30			-
19-Sep-24	KE9400004546	September 22, 2023	September 19, 2024	154	168.05	162.55			-
19-Dec-24	KE9400005766	December 22, 2023	December 19, 2024	245	174.80	169.05			-
20-Mar-25	KE9400007218	March 22, 2024	March 20, 2025	336	181.45	175.50			-
SINGLE STOCK FUTURE (BATK)									
20-Jun-24	KE9400003217	June 16, 2023	June 20, 2024	63	410.00	378.60	4	164,010	2
19-Sep-24	KE9400004652	September 22, 2023	September 19, 2024	154	387.90	389.15			-
19-Dec-24	KE9400005873	December 22, 2023	December 19, 2024	245	403.50	404.80			-
20-Mar-25	KE9400007325	March 22, 2024	March 20, 2025	336	418.85	420.15			-
SINGLE STOCK FUTURE (ABSA)									
20-Jun-24	KE9400003092	June 16, 2023	June 20, 2024	63	11.94	12.15			-
19-Sep-24	KE9400004439	September 22, 2023	September 19, 2024	154	12.43	12.65			-
19-Dec-24	KE9400005659	December 22, 2023	December 19, 2024	245	12.73	12.95			-
20-Mar-25	KE9400007093	March 22, 2024	March 20, 2025	336	13.21	13.45			-
SINGLE STOCK FUTURE (NCBA)									
20-Jun-24	KE9400003324	June 16, 2023	June 20, 2024	63	43.04	42.70			5
19-Sep-24	KE9400004769	September 22, 2023	September 19, 2024	154	44.81	44.46			-
19-Dec-24	KE9400005980	December 22, 2023	December 19, 2024	245	46.62	46.25			-
20-Mar-25	KE9400007432	March 22, 2024	March 20, 2025	336	48.39	48.01			-
SINGLE STOCK FUTURE (COOP)									
20-Jun-24	KE9400003548	June 16, 2023	June 20, 2024	63	12.30	12.67			6
19-Sep-24	KE9400004876	September 22, 2023	September 19, 2024	154	12.81	13.19			-
19-Dec-24	KE9400006095	December 22, 2023	December 19, 2024	245	13.32	13.72			-
20-Mar-25	KE9400007549	March 22, 2024	March 20, 2025	336	13.83	14.24			-
SINGLE STOCK FUTURE (SCBK)									
20-Jun-24	KE9400003654	June 16, 2023	June 20, 2024	63	176.20	177.55			-
19-Sep-24	KE9400004983	September 22, 2023	September 19, 2024	154	183.45	184.90			-
19-Dec-24	KE9400006103	December 22, 2023	December 19, 2024	245	184.80	186.30			-
20-Mar-25	KE9400007655	March 22, 2024	March 20, 2025	336	191.85	193.35			-
SINGLE STOCK FUTURE (IMHP)									
20-Jun-24	KE9400003878	June 16, 2023	June 20, 2024	63	19.62	19.68			-
19-Sep-24	KE9400005097	September 22, 2023	September 19, 2024	154	20.43	20.49			-
19-Dec-24	KE9400006210	December 22, 2023	December 19, 2024	245	21.25	21.31			-
20-Mar-25	KE9400007762	March 22, 2024	March 20, 2025	336	22.06	22.12			-

Total Volumes	
Today	Previous
11	71

Total Value	
Today	Previous
424 220	1 184 700

Total Open Interest	
Today	Previous
171	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.