

## 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
									February 1, 2024
INDEX (N25I)									
21-Mar-24	KE9400001435	March 17, 2023	March 21, 2024	49	2,440	2,443			-
20-Jun-24	KE9400002656	June 16, 2023	June 20, 2024	140	2,515	2,518			-
19-Sep-24	KE9400004090	September 22, 2023	September 19, 2024	231	2,589	2,592			-
19-Dec-24	KE9400005212	December 22, 2023	December 19, 2024	322	2,666	2,670			-
INDEX (25MN)									
21-Mar-24	KE9400001328	March 17, 2023	March 21, 2024	49	2,440	2,443			2
20-Jun-24	KE9400002540	June 16, 2023	June 20, 2024	140	2,515	2,518			-
19-Sep-24	KE9400003985	September 22, 2023	September 19, 2024	231	2,589	2,592			-
19-Dec-24	KE9400005105	December 22, 2023	December 19, 2024	322	2,666	2,670			-
SINGLE STOCK FUTURE (SCOM)									
21-Mar-24	KE9400001542	March 17, 2023	March 21, 2024	49	13.55	13.28	1	13,550	13
20-Jun-24	KE9400002743	June 16, 2023	June 20, 2024	140	14.00	13.81	10	140,000	10
19-Sep-24	KE9400004108	September 22, 2023	September 19, 2024	231	13.60	13.72			-
19-Dec-24	KE9400005329	December 22, 2023	December 19, 2024	322	14.14	14.26			-
SINGLE STOCK FUTURE (EQTY)									
21-Mar-24	KE9400001765	March 17, 2023	March 21, 2024	49	38.42	38.74			2
20-Jun-24	KE9400002987	June 16, 2023	June 20, 2024	140	35.90	36.23			5
19-Sep-24	KE9400004322	September 22, 2023	September 19, 2024	231	37.30	37.64			-
19-Dec-24	KE9400005543	December 22, 2023	December 19, 2024	322	38.76	39.12			-
SINGLE STOCK FUTURE (KCBG)									
21-Mar-24	KE9400001658	March 17, 2023	March 21, 2024	49	20.33	20.49			8
20-Jun-24	KE9400002870	June 16, 2023	June 20, 2024	140	20.11	20.28			-
19-Sep-24	KE9400004215	September 22, 2023	September 19, 2024	231	20.89	21.07			-
19-Dec-24	KE9400005436	December 22, 2023	December 19, 2024	322	21.71	21.89			-
SINGLE STOCK FUTURE (EABL)									
21-Mar-24	KE9400001989	March 17, 2023	March 21, 2024	49	110.30	107.05			-
20-Jun-24	KE9400003100	June 16, 2023	June 20, 2024	140	114.70	111.30			-
19-Sep-24	KE9400004546	September 22, 2023	September 19, 2024	231	117.90	114.40			-
19-Dec-24	KE9400005766	December 22, 2023	December 19, 2024	322	122.55	118.85			-
SINGLE STOCK FUTURE (BATK)									
21-Mar-24	KE9400002094	March 17, 2023	March 21, 2024	49	429.75	433.25			4
20-Jun-24	KE9400003217	June 16, 2023	June 20, 2024	140	394.40	398.00			-
19-Sep-24	KE9400004652	September 22, 2023	September 19, 2024	231	404.65	408.45			-
19-Dec-24	KE9400005873	December 22, 2023	December 19, 2024	322	420.55	424.50			-
SINGLE STOCK FUTURE (ABSA)									
21-Mar-24	KE9400001872	March 17, 2023	March 21, 2024	49	12.00	11.93	10	120,000	11
20-Jun-24	KE9400003092	June 16, 2023	June 20, 2024	140	11.33	11.23			-
19-Sep-24	KE9400004439	September 22, 2023	September 19, 2024	231	11.77	11.67			-
19-Dec-24	KE9400005659	December 22, 2023	December 19, 2024	322	12.02	11.92			-
SINGLE STOCK FUTURE (NCBA)									
21-Mar-24	KE9400002102	March 17, 2023	March 21, 2024	49	38.21	38.33			-
20-Jun-24	KE9400003324	June 16, 2023	June 20, 2024	140	37.44	37.56			-
19-Sep-24	KE9400004749	September 22, 2023	September 19, 2024	231	38.90	39.02			-
19-Dec-24	KE9400005980	December 22, 2023	December 19, 2024	322	40.42	40.56			-
SINGLE STOCK FUTURE (COOP)									
21-Mar-24	KE9400002219	March 17, 2023	March 21, 2024	49	12.33	12.34			-
20-Jun-24	KE9400003548	June 16, 2023	June 20, 2024	140	11.31	11.31			-
19-Sep-24	KE9400004876	September 22, 2023	September 19, 2024	231	11.75	11.75			-
19-Dec-24	KE9400006095	December 22, 2023	December 19, 2024	322	12.21	12.21			-
SINGLE STOCK FUTURE (SCBK)									
21-Mar-24	KE9400002326	March 17, 2023	March 21, 2024	49	165.05	165.40			-
20-Jun-24	KE9400003654	June 16, 2023	June 20, 2024	140	155.25	155.60			-
19-Sep-24	KE9400004983	September 22, 2023	September 19, 2024	231	161.30	161.65			-
19-Dec-24	KE9400006103	December 22, 2023	December 19, 2024	322	161.60	162.00			-
SINGLE STOCK FUTURE (IMHP)									
21-Mar-24	KE9400002433	March 17, 2023	March 21, 2024	49	17.83	18.50			6
20-Jun-24	KE9400003878	June 16, 2023	June 20, 2024	140	16.87	16.25			-
19-Sep-24	KE9400005097	September 22, 2023	September 19, 2024	231	16.87	16.88			-
19-Dec-24	KE9400006210	December 22, 2023	December 19, 2024	322	17.53	17.54			-

Total Volumes	
Today	Previous
21	6

Total Value	
Today	Previous
273 550	111 000

Total Open Interest	
Today	Previous
61	42

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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