

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
									February 16, 2024
INDEX (N25I)									
21-Mar-24	KE9400001435	March 17, 2023	March 21, 2024	34	2,424	2,425			-
20-Jun-24	KE9400002656	June 16, 2023	June 20, 2024	125	2,501	2,501			-
19-Sep-24	KE9400004090	September 22, 2023	September 19, 2024	216	2,577	2,577			-
19-Dec-24	KE9400005212	December 22, 2023	December 19, 2024	307	2,656	2,656			-
INDEX (25MN)									
21-Mar-24	KE9400001328	March 17, 2023	March 21, 2024	34	2,424	2,425			2
20-Jun-24	KE9400002540	June 16, 2023	June 20, 2024	125	2,501	2,501			-
19-Sep-24	KE9400003985	September 22, 2023	September 19, 2024	216	2,577	2,577			-
19-Dec-24	KE9400005105	December 22, 2023	December 19, 2024	307	2,656	2,656			-
SINGLE STOCK FUTURE (SCOM)									
21-Mar-24	KE9400001542	March 17, 2023	March 21, 2024	34	13.10	13.00	4	52,400	17
20-Jun-24	KE9400002743	June 16, 2023	June 20, 2024	125	13.20	13.15			10
19-Sep-24	KE9400004108	September 22, 2023	September 19, 2024	216	13.10	13.04			-
19-Dec-24	KE9400005329	December 22, 2023	December 19, 2024	307	13.62	13.56			-
SINGLE STOCK FUTURE (EQTY)									
21-Mar-24	KE9400001765	March 17, 2023	March 21, 2024	34	38.43	38.29			2
20-Jun-24	KE9400002987	June 16, 2023	June 20, 2024	125	35.95	35.80			34
19-Sep-24	KE9400004322	September 22, 2023	September 19, 2024	216	37.38	37.22			-
19-Dec-24	KE9400005543	December 22, 2023	December 19, 2024	307	38.88	38.71			-
SINGLE STOCK FUTURE (KCBG)									
21-Mar-24	KE9400001658	March 17, 2023	March 21, 2024	34	20.10	18.87			8
20-Jun-24	KE9400002870	June 16, 2023	June 20, 2024	125	19.89	19.00			-
19-Sep-24	KE9400004215	September 22, 2023	September 19, 2024	216	20.68	19.75			-
19-Dec-24	KE9400005436	December 22, 2023	December 19, 2024	307	21.51	20.54			-
SINGLE STOCK FUTURE (EABL)									
21-Mar-24	KE9400001989	March 17, 2023	March 21, 2024	34	111.40	112.95			-
20-Jun-24	KE9400003100	June 16, 2023	June 20, 2024	125	115.95	117.55			-
19-Sep-24	KE9400004546	September 22, 2023	September 19, 2024	216	119.30	120.95			-
19-Dec-24	KE9400005766	December 22, 2023	December 19, 2024	307	124.10	125.80			-
SINGLE STOCK FUTURE (BATK)									
21-Mar-24	KE9400002094	March 17, 2023	March 21, 2024	34	424.30	420.00			9
20-Jun-24	KE9400003217	June 16, 2023	June 20, 2024	125	389.10	389.95			-
19-Sep-24	KE9400004652	September 22, 2023	September 19, 2024	216	399.50	400.35			-
19-Dec-24	KE9400005873	December 22, 2023	December 19, 2024	307	415.55	416.40			-
SINGLE STOCK FUTURE (ABSA)									
21-Mar-24	KE9400001872	March 17, 2023	March 21, 2024	34	12.25	12.35			11
20-Jun-24	KE9400003092	June 16, 2023	June 20, 2024	125	11.58	11.74			-
19-Sep-24	KE9400004439	September 22, 2023	September 19, 2024	216	12.04	12.20			-
19-Dec-24	KE9400005659	December 22, 2023	December 19, 2024	307	12.31	12.49			-
SINGLE STOCK FUTURE (NCBA)									
21-Mar-24	KE9400002102	March 17, 2023	March 21, 2024	34	36.76	38.09			-
20-Jun-24	KE9400003324	June 16, 2023	June 20, 2024	125	35.96	37.34			-
19-Sep-24	KE9400004749	September 22, 2023	September 19, 2024	216	37.39	38.82			-
19-Dec-24	KE9400005980	December 22, 2023	December 19, 2024	307	38.89	40.37			-
SINGLE STOCK FUTURE (COOP)									
21-Mar-24	KE9400002219	March 17, 2023	March 21, 2024	34	12.25	12.21			10
20-Jun-24	KE9400003548	June 16, 2023	June 20, 2024	125	11.24	11.19			-
19-Sep-24	KE9400004876	September 22, 2023	September 19, 2024	216	11.68	11.63			-
19-Dec-24	KE9400006095	December 22, 2023	December 19, 2024	307	12.15	12.10			-
SINGLE STOCK FUTURE (SCBK)									
21-Mar-24	KE9400002326	March 17, 2023	March 21, 2024	34	165.55	165.10			-
20-Jun-24	KE9400003654	June 16, 2023	June 20, 2024	125	155.90	155.40			-
19-Sep-24	KE9400004983	September 22, 2023	September 19, 2024	216	162.10	161.60			-
19-Dec-24	KE9400006103	December 22, 2023	December 19, 2024	307	162.60	162.05			-
SINGLE STOCK FUTURE (IMHP)									
21-Mar-24	KE9400002433	March 17, 2023	March 21, 2024	34	17.57	17.58			6
20-Jun-24	KE9400003878	June 16, 2023	June 20, 2024	125	15.98	15.98			-
19-Sep-24	KE9400005097	September 22, 2023	September 19, 2024	216	16.62	16.62			-
19-Dec-24	KE9400006210	December 22, 2023	December 19, 2024	307	17.28	17.28			-

Total Volumes	
Today	Previous
4	14

Total Value	
Today	Previous
52,400	453,450

Total Open Interest	
Today	Previous
109	104

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 NSF's fair value calculation.

SSF- 1000 below Kes.100

100 above Kes.100

INDEX-100

Nominal:

INDEX-100
MINI-INDEX - 10

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