

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	
										January 30, 2024
INDEX (N25I)										
21-Mar-24	KE9400001435	March 17, 2023	March 21, 2024	51	2,428	2,399				-
20-Jun-24	KE9400002656	June 16, 2023	June 20, 2024	142	2,503	2,473				-
19-Sep-24	KE9400004090	September 22, 2023	September 19, 2024	233	2,576	2,545				-
19-Dec-24	KE9400005212	December 22, 2023	December 19, 2024	324	2,653	2,621				-
INDEX (25MN)										
21-Mar-24	KE9400001328	March 17, 2023	March 21, 2024	51	2,428	2,399				2
20-Jun-24	KE9400002540	June 16, 2023	June 20, 2024	142	2,503	2,473				-
19-Sep-24	KE9400003985	September 22, 2023	September 19, 2024	233	2,576	2,545				-
19-Dec-24	KE9400005105	December 22, 2023	December 19, 2024	324	2,653	2,621				-
SINGLE STOCK FUTURE (SCOM)										
21-Mar-24	KE9400001542	March 17, 2023	March 21, 2024	51	13.24	13.35				14
20-Jun-24	KE9400002743	June 16, 2023	June 20, 2024	142	13.77	13.30				-
19-Sep-24	KE9400004108	September 22, 2023	September 19, 2024	233	13.67	13.18				-
19-Dec-24	KE9400005329	December 22, 2023	December 19, 2024	324	14.21	13.70				-
SINGLE STOCK FUTURE (EQTY)										
21-Mar-24	KE9400001765	March 17, 2023	March 21, 2024	51	37.60	38.26	4	150,400		2
20-Jun-24	KE9400002987	June 16, 2023	June 20, 2024	142	36.20	35.74				5
19-Sep-24	KE9400004322	September 22, 2023	September 19, 2024	233	37.61	37.13				-
19-Dec-24	KE9400005543	December 22, 2023	December 19, 2024	324	39.08	38.58				-
SINGLE STOCK FUTURE (KCBG)										
21-Mar-24	KE9400001658	March 17, 2023	March 21, 2024	51	20.40	19.81				8
20-Jun-24	KE9400002870	June 16, 2023	June 20, 2024	142	20.18	20.24				-
19-Sep-24	KE9400004215	September 22, 2023	September 19, 2024	233	20.97	21.03				-
19-Dec-24	KE9400005436	December 22, 2023	December 19, 2024	324	21.79	21.86				-
SINGLE STOCK FUTURE (EABL)										
21-Mar-24	KE9400001989	March 17, 2023	March 21, 2024	51	98.00	101.00	11	1,078,000		-
20-Jun-24	KE9400003100	June 16, 2023	June 20, 2024	142	109.25	105.05				-
19-Sep-24	KE9400004546	September 22, 2023	September 19, 2024	233	112.25	107.85				-
19-Dec-24	KE9400005766	December 22, 2023	December 19, 2024	324	116.65	112.10				-
SINGLE STOCK FUTURE (BATK)										
21-Mar-24	KE9400002094	March 17, 2023	March 21, 2024	51	433.20	432.60				4
20-Jun-24	KE9400003217	June 16, 2023	June 20, 2024	142	397.95	397.35				-
19-Sep-24	KE9400004652	September 22, 2023	September 19, 2024	233	408.35	407.75				-
19-Dec-24	KE9400005873	December 22, 2023	December 19, 2024	324	424.40	423.75				-
SINGLE STOCK FUTURE (ABSA)										
21-Mar-24	KE9400001872	March 17, 2023	March 21, 2024	51	11.88	11.89				1
20-Jun-24	KE9400003092	June 16, 2023	June 20, 2024	142	11.18	11.19				-
19-Sep-24	KE9400004439	September 22, 2023	September 19, 2024	233	11.62	11.62				-
19-Dec-24	KE9400005659	December 22, 2023	December 19, 2024	324	11.86	11.87				-
SINGLE STOCK FUTURE (NCBA)										
21-Mar-24	KE9400002102	March 17, 2023	March 21, 2024	51	37.99	38.42				-
20-Jun-24	KE9400003324	June 16, 2023	June 20, 2024	142	37.21	37.65				-
19-Sep-24	KE9400004749	September 22, 2023	September 19, 2024	233	38.66	39.11				-
19-Dec-24	KE9400005980	December 22, 2023	December 19, 2024	324	40.17	40.65				-
SINGLE STOCK FUTURE (COOP)										
21-Mar-24	KE9400002219	March 17, 2023	March 21, 2024	51	12.19	12.14				-
20-Jun-24	KE9400003548	June 16, 2023	June 20, 2024	142	11.16	11.11				-
19-Sep-24	KE9400004876	September 22, 2023	September 19, 2024	233	11.59	11.54				-
19-Dec-24	KE9400006095	December 22, 2023	December 19, 2024	324	12.05	12.00				-
SINGLE STOCK FUTURE (SCBK)										
21-Mar-24	KE9400002326	March 17, 2023	March 21, 2024	51	164.20	163.25				-
20-Jun-24	KE9400003654	June 16, 2023	June 20, 2024	142	154.35	153.35				-
19-Sep-24	KE9400004983	September 22, 2023	September 19, 2024	233	160.35	159.30				-
19-Dec-24	KE9400006103	December 22, 2023	December 19, 2024	324	160.60	159.55				-
SINGLE STOCK FUTURE (IMHP)										
21-Mar-24	KE9400002433	March 17, 2023	March 21, 2024	51	17.85	17.86				6
20-Jun-24	KE9400003878	June 16, 2023	June 20, 2024	142	16.25	16.26				-
19-Sep-24	KE9400005097	September 22, 2023	September 19, 2024	233	16.89	16.89				-
19-Dec-24	KE9400006210	December 22, 2023	December 19, 2024	324	17.55	17.56				-

Total Volumes	
Today	Previous
15	6

Total Value	
Today	Previous
1 228 400	112 400

Total Open Interest	
Today	Previous
42	52

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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