

**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
									March 20, 2024
INDEX (N25I)									
21-Mar-24	KE9400001435	March 17, 2023	March 21, 2024	1	2,770	2,712			-
20-Jun-24	KE9400002656	June 16, 2023	June 20, 2024	92	2,852	2,793			-
19-Sep-24	KE9400004090	September 22, 2023	September 19, 2024	183	2,940	2,879			-
19-Dec-24	KE9400005212	December 22, 2023	December 19, 2024	274	3,030	2,967			-
INDEX (25MN)									
21-Mar-24	KE9400001328	March 17, 2023	March 21, 2024	1	2,770	2,705			109
20-Jun-24	KE9400002540	June 16, 2023	June 20, 2024	92	2,852	2,793			-
19-Sep-24	KE9400003985	September 22, 2023	September 19, 2024	183	2,940	2,879			-
19-Dec-24	KE9400005105	December 22, 2023	December 19, 2024	274	3,030	2,967			-
SINGLE STOCK FUTURE (SCOM)									
21-Mar-24	KE9400001542	March 17, 2023	March 21, 2024	1	15.41	14.81			50
20-Jun-24	KE9400002743	June 16, 2023	June 20, 2024	92	16.20	15.06	40	648,000	45
19-Sep-24	KE9400004108	September 22, 2023	September 19, 2024	183	16.02	15.38			-
19-Dec-24	KE9400005329	December 22, 2023	December 19, 2024	274	16.66	15.99			-
SINGLE STOCK FUTURE (EQTY)									
21-Mar-24	KE9400001765	March 17, 2023	March 21, 2024	1	43.51	43.45	1	43,510	25
20-Jun-24	KE9400002987	June 16, 2023	June 20, 2024	92	42.16	40.88			74
19-Sep-24	KE9400004322	September 22, 2023	September 19, 2024	183	43.85	42.52			-
19-Dec-24	KE9400005543	December 22, 2023	December 19, 2024	274	45.61	44.22			-
SINGLE STOCK FUTURE (KCBG)									
21-Mar-24	KE9400001658	March 17, 2023	March 21, 2024	1	26.66	24.80	15	400,000	76
20-Jun-24	KE9400002870	June 16, 2023	June 20, 2024	92	26.57	24.24			-
19-Sep-24	KE9400004215	September 22, 2023	September 19, 2024	183	27.64	25.22			-
19-Dec-24	KE9400005436	December 22, 2023	December 19, 2024	274	28.74	26.22			-
SINGLE STOCK FUTURE (EABL)									
21-Mar-24	KE9400001989	March 17, 2023	March 21, 2024	1	121.00	120.55			-
20-Jun-24	KE9400003100	June 16, 2023	June 20, 2024	92	125.80	125.30			-
19-Sep-24	KE9400004546	September 22, 2023	September 19, 2024	183	129.60	129.10			-
19-Dec-24	KE9400005766	December 22, 2023	December 19, 2024	274	134.75	134.25			-
SINGLE STOCK FUTURE (BATK)									
21-Mar-24	KE9400002094	March 17, 2023	March 21, 2024	1	414.60	410.25			9
20-Jun-24	KE9400003217	June 16, 2023	June 20, 2024	92	385.40	380.90			-
19-Sep-24	KE9400004652	September 22, 2023	September 19, 2024	183	395.80	391.15			-
19-Dec-24	KE9400005873	December 22, 2023	December 19, 2024	274	411.65	406.80			-
SINGLE STOCK FUTURE (ABSA)									
21-Mar-24	KE9400001872	March 17, 2023	March 21, 2024	1	13.90	14.01			3
20-Jun-24	KE9400003092	June 16, 2023	June 20, 2024	92	13.07	13.18			-
19-Sep-24	KE9400004439	September 22, 2023	September 19, 2024	183	13.60	13.71			-
19-Dec-24	KE9400005659	December 22, 2023	December 19, 2024	274	13.93	14.05			-
SINGLE STOCK FUTURE (NCBA)									
21-Mar-24	KE9400002102	March 17, 2023	March 21, 2024	1	42.86	42.13			-
20-Jun-24	KE9400003324	June 16, 2023	June 20, 2024	92	42.25	41.49			-
19-Sep-24	KE9400004749	September 22, 2023	September 19, 2024	183	43.94	43.15			-
19-Dec-24	KE9400005980	December 22, 2023	December 19, 2024	274	45.70	44.88			-
SINGLE STOCK FUTURE (COOP)									
21-Mar-24	KE9400002219	March 17, 2023	March 21, 2024	1	14.00	14.01			28
20-Jun-24	KE9400003548	June 16, 2023	June 20, 2024	92	13.04	13.04			81
19-Sep-24	KE9400004876	September 22, 2023	September 19, 2024	183	13.56	13.57			-
19-Dec-24	KE9400006095	December 22, 2023	December 19, 2024	274	14.10	14.11			-
SINGLE STOCK FUTURE (SCBK)									
21-Mar-24	KE9400002326	March 17, 2023	March 21, 2024	1	185.30	185.60			-
20-Jun-24	KE9400003654	June 16, 2023	June 20, 2024	92	168.95	169.30			-
19-Sep-24	KE9400004983	September 22, 2023	September 19, 2024	183	175.75	176.10			-
19-Dec-24	KE9400006103	December 22, 2023	December 19, 2024	274	176.75	177.15			-
SINGLE STOCK FUTURE (IMHP)									
21-Mar-24	KE9400002433	March 17, 2023	March 21, 2024	1	20.06	20.50			6
20-Jun-24	KE9400003878	June 16, 2023	June 20, 2024	92	18.54	18.55			-
19-Sep-24	KE9400005097	September 22, 2023	September 19, 2024	183	19.28	19.29			-
19-Dec-24	KE9400006210	December 22, 2023	December 19, 2024	274	20.05	20.06			-

Total Volumes	
Today	Previous
56	113

Total Value	
Today	Previous
1 091 510	2 724 450

Total Open Interest	
Today	Previous
506	454

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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