

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	
									May 2, 2024	
INDEX (N25I)										
20-Jun-24	KE9400002656	June 16, 2023	June 20, 2024	49	2.814	2.891				-
19-Sep-24	KE9400004090	September 22, 2023	September 19, 2024	140	2.899	2.979				-
19-Dec-24	KE9400005212	December 22, 2023	December 19, 2024	231	2.988	3.070				-
20-Mar-25	KE9400006434	March 22, 2024	March 20, 2025	322	3.076	3.160				-
INDEX (25MN)										
20-Jun-24	KE9400002540	June 16, 2023	June 20, 2024	49	2.814	2.891				-
19-Sep-24	KE9400003985	September 22, 2023	September 19, 2024	140	2.899	2.979				-
19-Dec-24	KE9400005105	December 22, 2023	December 19, 2024	231	2.988	3.070				-
20-Mar-25	KE9400006327	March 22, 2024	March 20, 2025	322	3.076	3.160				-
SINGLE STOCK FUTURE (SCOM)										
20-Jun-24	KE9400002763	June 16, 2023	June 20, 2024	49	16.00	16.00	70	1,120,000		261
19-Sep-24	KE9400004108	September 22, 2023	September 19, 2024	140	16.31	16.27				-
19-Dec-24	KE9400005329	December 22, 2023	December 19, 2024	231	16.96	16.92				-
20-Mar-25	KE9400006657	March 22, 2024	March 20, 2025	322	17.62	17.58				-
SINGLE STOCK FUTURE (EQTY)										
20-Jun-24	KE9400002987	June 16, 2023	June 20, 2024	49	39.36	42.50				43
19-Sep-24	KE9400004322	September 22, 2023	September 19, 2024	140	40.92	40.91				-
19-Dec-24	KE9400005543	December 22, 2023	December 19, 2024	231	42.55	42.53				-
20-Mar-25	KE9400006988	March 22, 2024	March 20, 2025	322	44.20	44.19				-
SINGLE STOCK FUTURE (KCBG)										
20-Jun-24	KE9400002870	June 16, 2023	June 20, 2024	49	29.85	30.54				-
19-Sep-24	KE9400004215	September 22, 2023	September 19, 2024	140	31.03	31.75				5
19-Dec-24	KE9400005436	December 22, 2023	December 19, 2024	231	32.27	33.01				-
20-Mar-25	KE9400006764	March 22, 2024	March 20, 2025	322	33.52	34.29				-
SINGLE STOCK FUTURE (EABL)										
20-Jun-24	KE9400003100	June 16, 2023	June 20, 2024	49	149.75	162.60				-
19-Sep-24	KE9400004546	September 22, 2023	September 19, 2024	140	154.40	167.80				-
19-Dec-24	KE9400005766	December 22, 2023	December 19, 2024	231	160.55	174.50				-
20-Mar-25	KE9400007218	March 22, 2024	March 20, 2025	322	166.80	181.25				-
SINGLE STOCK FUTURE (BATK)										
20-Jun-24	KE9400003217	June 16, 2023	June 20, 2024	49	371.45	372.30				2
19-Sep-24	KE9400004652	September 22, 2023	September 19, 2024	140	381.15	382.05				-
19-Dec-24	KE9400005873	December 22, 2023	December 19, 2024	231	396.30	397.25				-
20-Mar-25	KE9400007325	March 22, 2024	March 20, 2025	322	411.70	412.70				-
SINGLE STOCK FUTURE (ABSA)										
	KE9400003092	June 16, 2023	June 20, 2024	49	12.53	12.64				4
19-Sep-24	KE9400004439	September 22, 2023	September 19, 2024	140	13.03	13.15				-
19-Dec-24	KE9400005659	December 22, 2023	December 19, 2024	231	13.34	13.46				-
20-Mar-25	KE9400007093	March 22, 2024	March 20, 2025	322	13.86	13.98				-
SINGLE STOCK FUTURE (NCBA)										
20-Jun-24	KE9400003324	June 16, 2023	June 20, 2024	49	43.55	42.11				4
19-Sep-24	KE9400004749	September 22, 2023	September 19, 2024	140	45.28	43.78				-
19-Dec-24	KE9400005980	December 22, 2023	December 19, 2024	231	47.08	45.52				-
20-Mar-25	KE9400007432	March 22, 2024	March 20, 2025	322	48.91	47.29				-
SINGLE STOCK FUTURE (COOP)										
20-Jun-24	KE9400003548	June 16, 2023	June 20, 2024	49	12.23	12.69				6
19-Sep-24	KE9400004876	September 22, 2023	September 19, 2024	140	12.71	13.20				-
19-Dec-24	KE9400006095	December 22, 2023	December 19, 2024	231	13.22	13.72				-
20-Mar-25	KE9400007549	March 22, 2024	March 20, 2025	322	13.73	14.26				-
SINGLE STOCK FUTURE (SCBK)										
20-Jun-24	KE9400003654	June 16, 2023	June 20, 2024	49	173.45	170.75				-
19-Sep-24	KE9400004983	September 22, 2023	September 19, 2024	140	180.30	177.55				-
19-Dec-24	KE9400006103	December 22, 2023	December 19, 2024	231	181.45	178.60				-
20-Mar-25	KE9400007655	March 22, 2024	March 20, 2025	322	188.50	185.55				-
SINGLE STOCK FUTURE (IMHP)										
20-Jun-24	KE9400003878	June 16, 2023	June 20, 2024	49	18.70	18.71				-
19-Sep-24	KE9400005097	September 22, 2023	September 19, 2024	140	19.44	19.45				-
19-Dec-24	KE9400006210	December 22, 2023	December 19, 2024	231	20.21	20.23				-
20-Mar-25	KE9400007762	March 22, 2024	March 20, 2025	322	20.99	21.01				-

Total Volumes	
Today	Previous
70	26

Total Value	
Today	Previous
1,120,000	575,000

Total Open Interest	
Today	Previous
325	275

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

Nominal:

INDEX-100
MINI-INDEX - 10

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