

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
									October 14, 2024
INDEX (N25I)									
19-Dec-24	KE9400005212	December 22, 2023	December 19, 2024	66	3,082	3,055			-
20-Mar-25	KE9400004634	March 22, 2024	March 20, 2025	157	3,175	3,148			-
20-Jun-25	KE9400007986	June 21, 2024	June 19, 2025	248	3,271	3,242			-
18-Sep-25	KE9400009214	September 20, 2024	September 18, 2025	339	3,367	3,338			-
INDEX (25MN)									
19-Dec-24	KE9400005105	December 22, 2023	December 19, 2024	66	3,082	3,055			-
20-Mar-25	KE9400006327	March 22, 2024	March 20, 2025	157	3,175	3,148			-
20-Jun-25	KE9400007870	June 21, 2024	June 19, 2025	248	3,271	3,242			-
18-Sep-25	KE9400009107	September 20, 2024	September 18, 2025	339	3,367	3,338			-
SINGLE STOCK FUTURE (SCOM)									
19-Dec-24	KE9400005329	December 22, 2023	December 19, 2024	66	15.88	15.69			201
20-Mar-25	KE9400004657	March 22, 2024	March 20, 2025	157	16.51	16.32			-
20-Jun-25	KE9400008109	June 21, 2024	June 19, 2025	248	17.16	16.86			-
18-Sep-25	KE9400009438	September 20, 2024	September 18, 2025	339	17.83	17.63			-
SINGLE STOCK FUTURE (EQTY)									
19-Dec-24	KE9400005543	December 22, 2023	December 19, 2024	66	45.85	47.10	32	1,467,200	32
20-Mar-25	KE9400006988	March 22, 2024	March 20, 2025	157	49.37	50.45			-
20-Jun-25	KE9400008323	June 21, 2024	June 19, 2025	248	51.32	52.44			-
18-Sep-25	KE9400009768	September 20, 2024	September 18, 2025	339	53.33	54.49			-
SINGLE STOCK FUTURE (KCBG)									
19-Dec-24	KE9400005436	December 22, 2023	December 19, 2024	66	37.39	37.59			34
20-Mar-25	KE9400006764	March 22, 2024	March 20, 2025	157	38.88	39.09			107
20-Jun-25	KE9400008216	June 21, 2024	June 19, 2025	248	40.42	40.63			-
18-Sep-25	KE9400009545	September 20, 2024	September 18, 2025	339	42.00	42.22			-
SINGLE STOCK FUTURE (EABL)									
19-Dec-24	KE9400005766	December 22, 2023	December 19, 2024	66	172.60	164.35			-
20-Mar-25	KE9400007218	March 22, 2024	March 20, 2025	157	179.45	170.90			-
20-Jun-25	KE9400008547	June 21, 2024	June 19, 2025	248	186.55	177.65			-
18-Sep-25	KE9400009982	September 20, 2024	September 18, 2025	339	193.85	184.60			-
SINGLE STOCK FUTURE (BATK)									
19-Dec-24	KE9400005873	December 22, 2023	December 19, 2024	66	358.00	358.45			-
20-Mar-25	KE9400007325	March 22, 2024	March 20, 2025	157	372.25	372.75			-
20-Jun-25	KE9400008653	June 21, 2024	June 19, 2025	248	387.00	387.45			-
18-Sep-25	KE9600001102	September 20, 2024	September 18, 2025	339	402.10	402.65			-
SINGLE STOCK FUTURE (ABSA)									
19-Dec-24	KE9400005659	December 22, 2023	December 19, 2024	66	14.55	14.57			-
20-Mar-25	KE9400007093	March 22, 2024	March 20, 2025	157	15.12	15.14			-
20-Jun-25	KE9400008430	June 21, 2024	June 19, 2025	248	15.72	15.74			-
18-Sep-25	KE9400009875	September 20, 2024	September 18, 2025	339	16.34	16.36			-
SINGLE STOCK FUTURE (NCBA)									
19-Dec-24	KE9400005980	December 22, 2023	December 19, 2024	66	45.33	45.08			6
20-Mar-25	KE9400007432	March 22, 2024	March 20, 2025	157	47.13	46.87			4
20-Jun-25	KE9400008760	June 21, 2024	June 19, 2025	248	49.00	48.73			-
18-Sep-25	KE9600001219	September 20, 2024	September 18, 2025	339	50.91	50.63			-
SINGLE STOCK FUTURE (COOP)									
19-Dec-24	KE9400004095	December 22, 2023	December 19, 2024	66	13.93	13.95			1
20-Mar-25	KE9400007549	March 22, 2024	March 20, 2025	157	14.49	14.50			-
20-Jun-25	KE9400008877	June 21, 2024	June 19, 2025	248	15.06	15.08			-
18-Sep-25	KE9600001326	September 20, 2024	September 18, 2025	339	15.65	15.67			-
SINGLE STOCK FUTURE (SCBK)									
19-Dec-24	KE9400004103	December 22, 2023	December 19, 2024	66	218.85	214.75			-
20-Mar-25	KE9400007655	March 22, 2024	March 20, 2025	157	227.55	223.30			-
20-Jun-25	KE9400008984	June 21, 2024	June 19, 2025	248	236.55	232.15			-
18-Sep-25	KE9600001433	September 20, 2024	September 18, 2025	339	245.80	241.25			-
SINGLE STOCK FUTURE (IMHP)									
19-Dec-24	KE9400004210	December 22, 2023	December 19, 2024	66	26.28	24.55			2
20-Mar-25	KE9400007762	March 22, 2024	March 20, 2025	157	27.32	25.60			-
20-Jun-25	KE9400009099	June 21, 2024	June 19, 2025	248	28.40	26.61			-
18-Sep-25	KE9600001540	September 20, 2024	September 18, 2025	339	29.51	27.65			-

Total Volumes	
Today	Previous
32	18

Total Value	
Today	Previous
1 467 200	825 250

Total Open Interest	
Today	Previous
387	355

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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