

NSE		nairobi securities exchange									next		NSE Derivatives Market	
DERIVATIVES PRICELIST														
Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts					
INDEX (N25I)										February 2, 2024				
21-Mar-24	KE9400001435	March 17, 2023	March 21, 2024	48	2,458	2,440			-					
20-Jun-24	KE9400002656	June 16, 2023	June 20, 2024	139	2,535	2,515			-					
19-Sep-24	KE9400004090	September 22, 2023	September 19, 2024	230	2,611	2,589			-					
19-Dec-24	KE9400005212	December 22, 2023	December 19, 2024	321	2,690	2,666			-					
INDEX (25MN)														
21-Mar-24	KE9400001328	March 17, 2023	March 21, 2024	48	2,458	2,440			2					
20-Jun-24	KE9400002540	June 16, 2023	June 20, 2024	139	2,535	2,515			-					
19-Sep-24	KE9400003985	September 22, 2023	September 19, 2024	230	2,611	2,589			-					
19-Dec-24	KE9400005105	December 22, 2023	December 19, 2024	321	2,690	2,666			-					
SINGLE STOCK FUTURE (SCOM)														
21-Mar-24	KE9400001542	March 17, 2023	March 21, 2024	48	13.17	13.55			13					
20-Jun-24	KE9400002763	June 16, 2023	June 20, 2024	139	13.70	14.00			10					
19-Sep-24	KE9400004108	September 22, 2023	September 19, 2024	230	13.61	13.60			-					
19-Dec-24	KE9400005329	December 22, 2023	December 19, 2024	321	14.15	14.14			-					
SINGLE STOCK FUTURE (EQTY)														
21-Mar-24	KE9400001765	March 17, 2023	March 21, 2024	48	38.86	38.42			2					
20-Jun-24	KE9400002987	June 16, 2023	June 20, 2024	139	37.92	35.90	21	796,400	25					
19-Sep-24	KE9400004322	September 22, 2023	September 19, 2024	230	37.80	37.30			-					
19-Dec-24	KE9400005543	December 22, 2023	December 19, 2024	321	39.30	38.76			-					
SINGLE STOCK FUTURE (KCBG)														
21-Mar-24	KE9400001658	March 17, 2023	March 21, 2024	48	20.78	20.33			8					
20-Jun-24	KE9400002870	June 16, 2023	June 20, 2024	139	20.59	20.11			-					
19-Sep-24	KE9400004215	September 22, 2023	September 19, 2024	230	21.39	20.89			-					
19-Dec-24	KE9400005436	December 22, 2023	December 19, 2024	321	22.24	21.71			-					
SINGLE STOCK FUTURE (EABL)														
21-Mar-24	KE9400001989	March 17, 2023	March 21, 2024	48	114.55	110.30			-					
20-Jun-24	KE9400003100	June 16, 2023	June 20, 2024	139	119.20	114.70			-					
19-Sep-24	KE9400004546	September 22, 2023	September 19, 2024	230	122.65	117.90			-					
19-Dec-24	KE9400005766	December 22, 2023	December 19, 2024	321	127.50	122.55			-					
SINGLE STOCK FUTURE (BATK)														
21-Mar-24	KE9400002094	March 17, 2023	March 21, 2024	48	427.75	429.75			4					
20-Jun-24	KE9400003217	June 16, 2023	June 20, 2024	139	392.50	394.40			-					
19-Sep-24	KE9400004652	September 22, 2023	September 19, 2024	230	402.90	404.65			-					
19-Dec-24	KE9400005873	December 22, 2023	December 19, 2024	321	418.85	420.55			-					
SINGLE STOCK FUTURE (ABSA)														
21-Mar-24	KE9400001872	March 17, 2023	March 21, 2024	48	12.07	12.00			11					
20-Jun-24	KE9400003092	June 16, 2023	June 20, 2024	139	11.38	11.33			-					
19-Sep-24	KE9400004439	September 22, 2023	September 19, 2024	230	11.83	11.77			-					
19-Dec-24	KE9400005659	December 22, 2023	December 19, 2024	321	12.09	12.02			-					
SINGLE STOCK FUTURE (NCBA)														
21-Mar-24	KE9400002102	March 17, 2023	March 21, 2024	48	38.40	38.21			-					
20-Jun-24	KE9400003324	June 16, 2023	June 20, 2024	139	37.65	37.44			-					
19-Sep-24	KE9400004769	September 22, 2023	September 19, 2024	230	39.13	38.90			-					
19-Dec-24	KE9400005980	December 22, 2023	December 19, 2024	321	40.68	40.42			-					
SINGLE STOCK FUTURE (COOP)														
21-Mar-24	KE9400002219	March 17, 2023	March 21, 2024	48	12.22	12.33			-					
20-Jun-24	KE9400003548	June 16, 2023	June 20, 2024	139	11.20	11.31			-					
19-Sep-24	KE9400004876	September 22, 2023	September 19, 2024	230	11.64	11.75			-					
19-Dec-24	KE9400006095	December 22, 2023	December 19, 2024	321	12.10	12.21			-					
SINGLE STOCK FUTURE (SCBK)														
21-Mar-24	KE9400002326	March 17, 2023	March 21, 2024	48	165.50	165.05			-					
20-Jun-24	KE9400003654	June 16, 2023	June 20, 2024	139	155.75	155.25			-					
19-Sep-24	KE9400004983	September 22, 2023	September 19, 2024	230	161.90	161.30			-					
19-Dec-24	KE9400006103	December 22, 2023	December 19, 2024	321	162.30	161.60			-					
SINGLE STOCK FUTURE (IMHP)														
21-Mar-24	KE9400002433	March 17, 2023	March 21, 2024	48	17.82	17.83			6					
20-Jun-24	KE9400003878	June 16, 2023	June 20, 2024	139	16.24	16.24			-					
19-Sep-24	KE9400005097	September 22, 2023	September 19, 2024	230	16.88	16.87			-					
19-Dec-24	KE9400006210	December 22, 2023	December 19, 2024	321	17.54	17.53			-					