

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					
									February 7, 2024					
INDEX (N25I)														
21-Mar-24	KE9400001435	March 17, 2023	March 21, 2024	43	2,459	2,462								
20-Jun-24	KE9400002656	June 16, 2023	June 20, 2024	134	2,536	2,538								
19-Sep-24	KE9400004090	September 22, 2023	September 19, 2024	225	2,611	2,614								
19-Dec-24	KE9400005212	December 22, 2023	December 19, 2024	316	2,690	2,693								
INDEX (25MN)														
21-Mar-24	KE9400001328	March 17, 2023	March 21, 2024	43	2,459	2,462				2				
20-Jun-24	KE9400002540	June 16, 2023	June 20, 2024	134	2,536	2,538								
19-Sep-24	KE9400003985	September 22, 2023	September 19, 2024	225	2,611	2,614								
19-Dec-24	KE9400005105	December 22, 2023	December 19, 2024	316	2,690	2,693								
SINGLE STOCK FUTURE (SCOM)														
21-Mar-24	KE9400001542	March 17, 2023	March 21, 2024	43	12.78	13.43				13				
20-Jun-24	KE9400002763	June 16, 2023	June 20, 2024	134	13.30	13.62				10				
19-Sep-24	KE9400004108	September 22, 2023	September 19, 2024	225	13.19	13.53								
19-Dec-24	KE9400005329	December 22, 2023	December 19, 2024	316	13.71	14.06								
SINGLE STOCK FUTURE (EQTY)														
21-Mar-24	KE9400001765	March 17, 2023	March 21, 2024	43	38.83	38.89				2				
20-Jun-24	KE9400002987	June 16, 2023	June 20, 2024	134	36.34	38.05				33				
19-Sep-24	KE9400004322	September 22, 2023	September 19, 2024	225	37.77	37.84								
19-Dec-24	KE9400005543	December 22, 2023	December 19, 2024	316	39.27	39.34								
SINGLE STOCK FUTURE (KCBG)														
21-Mar-24	KE9400001658	March 17, 2023	March 21, 2024	43	20.79	20.54				8				
20-Jun-24	KE9400002870	June 16, 2023	June 20, 2024	134	20.59	20.34								
19-Sep-24	KE9400004215	September 22, 2023	September 19, 2024	225	21.40	21.14								
19-Dec-24	KE9400005436	December 22, 2023	December 19, 2024	316	22.25	21.97								
SINGLE STOCK FUTURE (EABL)														
21-Mar-24	KE9400001989	March 17, 2023	March 21, 2024	43	116.60	115.90								
20-Jun-24	KE9400003100	June 16, 2023	June 20, 2024	134	121.35	120.60								
19-Sep-24	KE9400004546	September 22, 2023	September 19, 2024	225	124.85	124.05								
19-Dec-24	KE9400005766	December 22, 2023	December 19, 2024	316	129.80	129.00								
SINGLE STOCK FUTURE (BATK)														
21-Mar-24	KE9400002094	March 17, 2023	March 21, 2024	43	430.20	431.65				4				
20-Jun-24	KE9400003217	June 16, 2023	June 20, 2024	134	395.00	396.50								
19-Sep-24	KE9400004652	September 22, 2023	September 19, 2024	225	405.45	407.05								
19-Dec-24	KE9400005873	December 22, 2023	December 19, 2024	316	421.55	423.15								
SINGLE STOCK FUTURE (ABSA)														
21-Mar-24	KE9400001872	March 17, 2023	March 21, 2024	43	12.30	12.20				11				
20-Jun-24	KE9400003092	June 16, 2023	June 20, 2024	134	11.62	11.52								
19-Sep-24	KE9400004439	September 22, 2023	September 19, 2024	225	12.08	11.97								
19-Dec-24	KE9400005659	December 22, 2023	December 19, 2024	316	12.35	12.24								
SINGLE STOCK FUTURE (NCBA)														
21-Mar-24	KE9400002102	March 17, 2023	March 21, 2024	43	39.18	38.69								
20-Jun-24	KE9400003324	June 16, 2023	June 20, 2024	134	38.46	37.95								
19-Sep-24	KE9400004769	September 22, 2023	September 19, 2024	225	39.98	39.44								
19-Dec-24	KE9400005980	December 22, 2023	December 19, 2024	316	41.56	41.01								
SINGLE STOCK FUTURE (COOP)														
21-Mar-24	KE9400002219	March 17, 2023	March 21, 2024	43	12.20	12.20				10				
20-Jun-24	KE9400003548	June 16, 2023	June 20, 2024	134	11.17	11.18								
19-Sep-24	KE9400004876	September 22, 2023	September 19, 2024	225	11.61	11.62								
19-Dec-24	KE9400006095	December 22, 2023	December 19, 2024	316	12.07	12.08								
SINGLE STOCK FUTURE (SCBK)														
21-Mar-24	KE9400002326	March 17, 2023	March 21, 2024	43	166.15	167.25								
20-Jun-24	KE9400003654	June 16, 2023	June 20, 2024	134	156.45	157.60								
19-Sep-24	KE9400004983	September 22, 2023	September 19, 2024	225	162.60	163.80								
19-Dec-24	KE9400006103	December 22, 2023	December 19, 2024	316	163.05	164.25								
SINGLE STOCK FUTURE (IMHP)														
21-Mar-24	KE9400002433	March 17, 2023	March 21, 2024	43	17.79	17.80				6				
20-Jun-24	KE9400003878	June 16, 2023	June 20, 2024	134	16.20	16.21								
19-Sep-24	KE9400005097	September 22, 2023	September 19, 2024	225	16.83	16.84								
19-Dec-24	KE9400006210	December 22, 2023	December 19, 2024	316	17.50	17.51								