nairobi securities exchange Aveve Opportunty	5	DERIVATIVES PRICELIST						next NSE Market	
		Listing	Expiry	Days to	MTM	Previous	Total Volume	Total	Open Interest
Contract Type	ISIN	Date	Date	Expiry	Price	Price	Contracts	Value	Contracts February 7, 2024
INDEX (N25I) 21-Mar-24	KE9400001435	March 17, 2023	March 21, 2024	43	2,459	2,462			
20-Jun-24	KE9400001435	June 16, 2023	June 20, 2024	134	2,536	2,462			-
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		1	2
20-Jun-24	KE9400002540	June 16, 2023	June 20, 2024	134	2,437	2,402			-
19-Sep-24 19-Dec-24	KE9400003985 KE9400005105	September 22, 2023 December 22, 2023	September 19, 2024 December 19, 2024	225 316	2,611 2,690	2,614 2,693			-
		December 22, 2023	December 17, 2024	310	2,070	2,073			
SINGLE STOCK FUTURE (SCO/ 21-Mar-24	M) 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 19-Dec-24	KE9400004108 KE9400005329	September 22, 2023 December 22, 2023	September 19, 2024 December 19, 2024	225 316	13.19 13.71	13.53 14.06			-
		5000111001 22, 2020	Boooninger Hylter	010	10.71	1 1.00			
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 19-Dec-24	KE9400004322 KE9400005543	September 22, 2023 December 22, 2023	September 19, 2024 December 19, 2024	225 316	37.77 39.27	37.84 39.34			-
		5000111061 22, 2023	200011061 17, 2024	510	37.27	37.34			
SINGLE STOCK FUTURE (KCBG 21-Mar-24	G) 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 19-Dec-24	KE9400004215 KE9400005436	September 22, 2023 December 22, 2023	September 19, 2024 December 19, 2024	225 316	21.40 22.25	21.14 21.97			-
		December 22, 2023	December 17, 2024	318	22.23	21.7/			
SINGLE STOCK FUTURE (EABL) 21-Mar-24) KE9400001989	March 17, 2023	March 21, 2024	43	116.60	115.90			
20-Jun-24	KE9400001787	June 16, 2023	June 20, 2024	134	121.35	120.60			-
19-Sep-24 19-Dec-24	KE9400004546 KE9400005766	September 22, 2023 December 22, 2023	September 19, 2024 December 19, 2024	225 316	124.85 129.80	124.05 129.00			-
19-Dec-24	KE9400005766	December 22, 2023	December 19, 2024	316	129.80	129.00			
SINGLE STOCK FUTURE (BATK) KE9400002094	Marsh 17, 0002	March 21, 2024	12	430.20	431.65	1	T	4
21-Mar-24 20-Jun-24	KE9400003217	March 17, 2023 June 16, 2023	June 20, 2024	43 134	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	42	12.30	12.20		1	11
20-Jun-24	KE9400003092	June 16, 2023	June 20, 2024	43 134	12.30	11.52			-
19-Sep-24 19-Dec-24	KE9400004439 KE9400005659	September 22, 2023 December 22, 2023	September 19, 2024 December 19, 2024	225 316	12.08 12.35	11.97 12.24			-
		December 22, 2023	December 17, 2024	316	12.55	12.24			
SINGLE STOCK FUTURE (NCBA 21-Mar-24	A) 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 19-Dec-24	KE9400004769 KE9400005980	September 22, 2023 December 22, 2023	September 19, 2024 December 19, 2024	225 316	39.98 41.56	39.44 41.01			-
17-Dec-24	KE7400005780	December 22, 2023	December 17, 2024	316	41.30	41.01			
SINGLE STOCK FUTURE (COO 21-Mar-24	P) KE9400002219	March 17, 2023	March 21, 2024	43	12.20	12.20			10
21-Mdr-24 20-Jun-24	KE9400003548	June 16, 2023	June 20, 2024	134	11.17	11.18			-
19-Sep-24 19-Dec-24	KE9400004876 KE9400006095	September 22, 2023 December 22, 2023	September 19, 2024 December 19, 2024	225 316	11.61 12.07	11.62			-
	•	December 22, 2023	December 17, 2024	310	12.0/	12.00			
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 19-Dec-24	KE9400004983 KE9400006103	September 22, 2023 December 22, 2023	September 19, 2024 December 19, 2024	225 316	162.60 163.05	163.80 164.25			
		500011001 22, 2020	20001100117,2024	515	. 55.05	. 34.23			
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 19-Dec-24	KE9400005097 KE9400006210	September 22, 2023 December 22, 2023	September 19, 2024 December 19, 2024	225 316	16.83 17.50	16.84 17.51			
Abbr. MTM: Mark To Market Open interest: total number of long	Today -	Volumes Previous 3	cular trading day.	Total Vo Today -	lue Previous 89,530	ł	Total Open Today 99	Interest Previous 99	
Average Traded Price: Means the Vo Contracts that have traded on a part	olume Weighted Traded Price ticular day will be marked to man SSF- 1000 below Kes.100 100 above Kes.100 INDEX-100			le contracts that have	not traded will be	marked to marke	et based on the NSE's	fair value calcula	ition.
Nominal:	MINI-INDEX - 10								

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