

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 20, 2024				
INDEX (N25I)														
21-Mar-24	KE9400001435	March 17, 2023	March 21, 2024	30	2,453	2,441				-				
20-Jun-24	KE9400002656	June 16, 2023	June 20, 2024	121	2,530	2,518				-				
19-Sep-24	KE9400004090	September 22, 2023	September 19, 2024	212	2,607	2,594				-				
19-Dec-24	KE9400005212	December 22, 2023	December 19, 2024	303	2,688	2,674				-				
INDEX (25MN)														
21-Mar-24	KE9400001328	March 17, 2023	March 21, 2024	30	2,453	2,441				2				
20-Jun-24	KE9400002540	June 16, 2023	June 20, 2024	121	2,530	2,518				-				
19-Sep-24	KE9400003985	September 22, 2023	September 19, 2024	212	2,607	2,594				-				
19-Dec-24	KE9400005105	December 22, 2023	December 19, 2024	303	2,688	2,674				-				
SINGLE STOCK FUTURE (SCOM)														
21-Mar-24	KE9400001542	March 17, 2023	March 21, 2024	30	13.07	12.97				17				
20-Jun-24	KE9400002763	June 16, 2023	June 20, 2024	121	13.60	13.50				10				
19-Sep-24	KE9400004108	September 22, 2023	September 19, 2024	212	13.51	13.41				-				
19-Dec-24	KE9400005329	December 22, 2023	December 19, 2024	303	14.05	13.94				-				
SINGLE STOCK FUTURE (EQTY)														
21-Mar-24	KE9400001765	March 17, 2023	March 21, 2024	30	38.98	38.79				2				
20-Jun-24	KE9400002987	June 16, 2023	June 20, 2024	121	36.51	37.95				35				
19-Sep-24	KE9400004322	September 22, 2023	September 19, 2024	212	37.96	37.76				-				
19-Dec-24	KE9400005543	December 22, 2023	December 19, 2024	303	39.49	39.28				-				
SINGLE STOCK FUTURE (KCBG)														
21-Mar-24	KE9400001658	March 17, 2023	March 21, 2024	30	20.32	20.75				13				
20-Jun-24	KE9400002870	June 16, 2023	June 20, 2024	121	20.12	20.13				-				
19-Sep-24	KE9400004215	September 22, 2023	September 19, 2024	212	20.92	20.93				-				
19-Dec-24	KE9400005436	December 22, 2023	December 19, 2024	303	21.76	21.77				-				
SINGLE STOCK FUTURE (EABL)														
21-Mar-24	KE9400001989	March 17, 2023	March 21, 2024	30	111.20	111.75				-				
20-Jun-24	KE9400003100	June 16, 2023	June 20, 2024	121	115.75	116.30				-				
19-Sep-24	KE9400004546	September 22, 2023	September 19, 2024	212	119.10	119.70				-				
19-Dec-24	KE9400005766	December 22, 2023	December 19, 2024	303	123.85	124.50				-				
SINGLE STOCK FUTURE (BATK)														
21-Mar-24	KE9400002094	March 17, 2023	March 21, 2024	30	415.55	418.25				9				
20-Jun-24	KE9400003217	June 16, 2023	June 20, 2024	121	386.95	389.75				-				
19-Sep-24	KE9400004652	September 22, 2023	September 19, 2024	212	397.30	400.20				-				
19-Dec-24	KE9400005873	December 22, 2023	December 19, 2024	303	413.25	416.30				-				
SINGLE STOCK FUTURE (ABSA)														
21-Mar-24	KE9400001872	March 17, 2023	March 21, 2024	30	12.64	12.34				11				
20-Jun-24	KE9400003092	June 16, 2023	June 20, 2024	121	11.98	11.67				-				
19-Sep-24	KE9400004439	September 22, 2023	September 19, 2024	212	12.45	12.13				-				
19-Dec-24	KE9400005659	December 22, 2023	December 19, 2024	303	12.75	12.41				-				
SINGLE STOCK FUTURE (NCBA)														
21-Mar-24	KE9400002102	March 17, 2023	March 21, 2024	30	37.77	37.07				-				
20-Jun-24	KE9400003324	June 16, 2023	June 20, 2024	121	37.00	36.28				-				
19-Sep-24	KE9400004769	September 22, 2023	September 19, 2024	212	38.47	37.72				-				
19-Dec-24	KE9400005980	December 22, 2023	December 19, 2024	303	40.02	39.24				-				
SINGLE STOCK FUTURE (COOP)														
21-Mar-24	KE9400002219	March 17, 2023	March 21, 2024	30	12.18	12.19				10				
20-Jun-24	KE9400003548	June 16, 2023	June 20, 2024	121	11.16	11.17				-				
19-Sep-24	KE9400004876	September 22, 2023	September 19, 2024	212	11.61	11.61				-				
19-Dec-24	KE9400006095	December 22, 2023	December 19, 2024	303	12.07	12.08				-				
SINGLE STOCK FUTURE (SCBK)														
21-Mar-24	KE9400002326	March 17, 2023	March 21, 2024	30	165.30	165.10				-				
20-Jun-24	KE9400003654	June 16, 2023	June 20, 2024	121	155.60	155.40				-				
19-Sep-24	KE9400004983	September 22, 2023	September 19, 2024	212	161.80	161.60				-				
19-Dec-24	KE9400006103	December 22, 2023	December 19, 2024	303	162.30	162.10				-				
SINGLE STOCK FUTURE (IMHP)														
21-Mar-24	KE9400002433	March 17, 2023	March 21, 2024	30	17.54	17.55				6				
20-Jun-24	KE9400003878	June 16, 2023	June 20, 2024	121	15.95	15.96				-				
19-Sep-24	KE9400005097	September 22, 2023	September 19, 2024	212	16.58	16.59				-				
19-Dec-24	KE9400006210	December 22, 2023	December 19, 2024	303	17.25	17.26				-				
					Total Volumes		Total Value		Total Open Interest					
					Today	Previous	Today	Previous	Today	Previous				
					-	6	-	141,700	115	115				
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.														
SF- 1000 below Kes.100														
100 above Kes.100														
INDEX-100														
MINI-INDEX - 10														
Nominal:														
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