

nairobi securities exchange		next							
Derivatives Market		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 27, 2024
INDEX (N25I)									
21-Mar-24	KE9400001435	March 17, 2023	March 21, 2024	23	2,507	2,507			-
20-Jun-24	KE9400002656	June 16, 2023	June 20, 2024	114	2,584	2,585			-
19-Sep-24	KE9400004090	September 22, 2023	September 19, 2024	205	2,663	2,663			-
19-Dec-24	KE9400005212	December 22, 2023	December 19, 2024	296	2,744	2,745			-
INDEX (25MN)									
21-Mar-24	KE9400001328	March 17, 2023	March 21, 2024	23	2,507	2,507			2
20-Jun-24	KE9400002540	June 16, 2023	June 20, 2024	114	2,584	2,585			-
19-Sep-24	KE9400003985	September 22, 2023	September 19, 2024	205	2,663	2,663			-
19-Dec-24	KE9400005105	December 22, 2023	December 19, 2024	296	2,744	2,745			-
SINGLE STOCK FUTURE (SCOM)									
21-Mar-24	KE9400001542	March 17, 2023	March 21, 2024	23	13.19	13.67			25
20-Jun-24	KE9400002763	June 16, 2023	June 20, 2024	114	13.72	14.00			15
19-Sep-24	KE9400004108	September 22, 2023	September 19, 2024	205	13.63	13.74			-
19-Dec-24	KE9400005329	December 22, 2023	December 19, 2024	296	14.17	14.29			-
SINGLE STOCK FUTURE (EQTY)									
21-Mar-24	KE9400001765	March 17, 2023	March 21, 2024	23	40.50	40.77	2	81,000	3
20-Jun-24	KE9400002987	June 16, 2023	June 20, 2024	114	37.76	40.45			50
19-Sep-24	KE9400004322	September 22, 2023	September 19, 2024	205	39.26	39.88			-
19-Dec-24	KE9400005543	December 22, 2023	December 19, 2024	296	40.83	41.48			-
SINGLE STOCK FUTURE (KCBG)									
21-Mar-24	KE9400001658	March 17, 2023	March 21, 2024	23	20.20	20.58	2	40,410	14
20-Jun-24	KE9400002870	June 16, 2023	June 20, 2024	114	20.32	20.38			-
19-Sep-24	KE9400004215	September 22, 2023	September 19, 2024	205	21.13	21.19			-
19-Dec-24	KE9400005436	December 22, 2023	December 19, 2024	296	21.97	22.04			-
SINGLE STOCK FUTURE (EABL)									
21-Mar-24	KE9400001989	March 17, 2023	March 21, 2024	23	108.65	109.70			-
20-Jun-24	KE9400003100	June 16, 2023	June 20, 2024	114	113.05	114.15			-
19-Sep-24	KE9400004546	September 22, 2023	September 19, 2024	205	116.25	117.40			-
19-Dec-24	KE9400005766	December 22, 2023	December 19, 2024	296	120.95	122.10			-
SINGLE STOCK FUTURE (BATK)									
21-Mar-24	KE9400002094	March 17, 2023	March 21, 2024	23	411.50	419.75			9
20-Jun-24	KE9400003217	June 16, 2023	June 20, 2024	114	382.55	391.10			-
19-Sep-24	KE9400004652	September 22, 2023	September 19, 2024	205	392.70	401.60			-
19-Dec-24	KE9400005873	December 22, 2023	December 19, 2024	296	408.45	417.70			-
SINGLE STOCK FUTURE (ABSA)									
21-Mar-24	KE9400001872	March 17, 2023	March 21, 2024	23	12.66	12.61			11
20-Jun-24	KE9400003092	June 16, 2023	June 20, 2024	114	11.99	11.94			-
19-Sep-24	KE9400004439	September 22, 2023	September 19, 2024	205	12.47	12.42			-
19-Dec-24	KE9400005659	December 22, 2023	December 19, 2024	296	12.76	12.71			-
SINGLE STOCK FUTURE (NCBA)									
21-Mar-24	KE9400002102	March 17, 2023	March 21, 2024	23	38.83	39.05			-
20-Jun-24	KE9400003324	June 16, 2023	June 20, 2024	114	38.09	38.32			-
19-Sep-24	KE9400004769	September 22, 2023	September 19, 2024	205	39.61	39.84			-
19-Dec-24	KE9400005980	December 22, 2023	December 19, 2024	296	41.20	41.44			-
SINGLE STOCK FUTURE (COOP)									
21-Mar-24	KE9400002219	March 17, 2023	March 21, 2024	23	13.11	13.02			10
20-Jun-24	KE9400003548	June 16, 2023	June 20, 2024	114	12.12	12.02			-
19-Sep-24	KE9400004876	September 22, 2023	September 19, 2024	205	12.60	12.50			-
19-Dec-24	KE9400006095	December 22, 2023	December 19, 2024	296	13.11	13.00			-
SINGLE STOCK FUTURE (SCBK)									
21-Mar-24	KE9400002326	March 17, 2023	March 21, 2024	23	165.40	165.20			-
20-Jun-24	KE9400003654	June 16, 2023	June 20, 2024	114	155.65	155.45			-
19-Sep-24	KE9400004983	September 22, 2023	September 19, 2024	205	161.85	161.65			-
19-Dec-24	KE9400006103	December 22, 2023	December 19, 2024	296	162.30	162.10			-
SINGLE STOCK FUTURE (IMHP)									
21-Mar-24	KE9400002433	March 17, 2023	March 21, 2024	23	19.04	19.12			6
20-Jun-24	KE9400003878	June 16, 2023	June 20, 2024	114	17.50	17.58			-
19-Sep-24	KE9400005097	September 22, 2023	September 19, 2024	205	18.20	18.28			-
19-Dec-24	KE9400006210	December 22, 2023	December 19, 2024	296	18.93	19.01			-