

nairobi securities exchange		nextNSE 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 29, 2024
INDEX (N25I)									
21-Mar-24	KE9400001435	March 17, 2023	March 21, 2024	21	2.489	2,500			-
20-Jun-24	KE9400002656	June 16, 2023	June 20, 2024	112	2,566	2,577			-
19-Sep-24	KE9400004090	September 22, 2023	September 19, 2024	203	2,643	2,655			-
19-Dec-24	KE9400005212	December 22, 2023	December 19, 2024	294	2,725	2,737			-
INDEX (25MN)									
21-Mar-24	KE9400001328	March 17, 2023	March 21, 2024	21	2,489	2,500			2
20-Jun-24	KE9400002540	June 16, 2023	June 20, 2024	112	2,566	2,577			-
19-Sep-24	KE9400003985	September 22, 2023	September 19, 2024	203	2,643	2,655			-
19-Dec-24	KE9400005105	December 22, 2023	December 19, 2024	294	2,725	2,737			-
SINGLE STOCK FUTURE (SCOM)									
21-Mar-24	KE9400001542	March 17, 2023	March 21, 2024	21	12.77	13.03			25
20-Jun-24	KE9400002763	June 16, 2023	June 20, 2024	112	13.29	13.55			15
19-Sep-24	KE9400004108	September 22, 2023	September 19, 2024	203	13.18	13.46			-
19-Dec-24	KE9400005329	December 22, 2023	December 19, 2024	294	13.71	14.00			-
SINGLE STOCK FUTURE (EQTY)									
21-Mar-24	KE9400001765	March 17, 2023	March 21, 2024	21	40.33	40.32	25	1,008,250	26
20-Jun-24	KE9400002987	June 16, 2023	June 20, 2024	112	40.40	40.29	5	202,000	71
19-Sep-24	KE9400004322	September 22, 2023	September 19, 2024	203	39.88	39.40			-
19-Dec-24	KE9400005543	December 22, 2023	December 19, 2024	294	41.47	40.98			-
SINGLE STOCK FUTURE (KCBG)									
21-Mar-24	KE9400001658	March 17, 2023	March 21, 2024	21	21.23	20.60	7	148,650	21
20-Jun-24	KE9400002870	June 16, 2023	June 20, 2024	112	20.67	20.47			-
19-Sep-24	KE9400004215	September 22, 2023	September 19, 2024	203	21.49	21.28			-
19-Dec-24	KE9400005436	December 22, 2023	December 19, 2024	294	22.35	22.13			-
SINGLE STOCK FUTURE (EABL)									
21-Mar-24	KE9400001989	March 17, 2023	March 21, 2024	21	106.80	108.35			-
20-Jun-24	KE9400003100	June 16, 2023	June 20, 2024	112	111.10	112.70			-
19-Sep-24	KE9400004546	September 22, 2023	September 19, 2024	203	114.25	115.95			-
19-Dec-24	KE9400005766	December 22, 2023	December 19, 2024	294	118.85	120.60			-
SINGLE STOCK FUTURE (BATK)									
21-Mar-24	KE9400002094	March 17, 2023	March 21, 2024	21	418.25	412.35			9
20-Jun-24	KE9400003217	June 16, 2023	June 20, 2024	112	389.50	383.40			-
19-Sep-24	KE9400004652	September 22, 2023	September 19, 2024	203	399.95	393.60			-
19-Dec-24	KE9400005873	December 22, 2023	December 19, 2024	294	415.95	409.35			-
SINGLE STOCK FUTURE (ABSA)									
21-Mar-24	KE9400001872	March 17, 2023	March 21, 2024	21	12.95	12.70			11
20-Jun-24	KE9400003092	June 16, 2023	June 20, 2024	112	12.29	12.04			-
19-Sep-24	KE9400004439	September 22, 2023	September 19, 2024	203	12.78	12.52			-
19-Dec-24	KE9400005659	December 22, 2023	December 19, 2024	294	13.09	12.81			-
SINGLE STOCK FUTURE (NCBA)									
21-Mar-24	KE9400002102	March 17, 2023	March 21, 2024	21	39.46	39.47			-
20-Jun-24	KE9400003324	June 16, 2023	June 20, 2024	112	38.74	38.76			-
19-Sep-24	KE9400004769	September 22, 2023	September 19, 2024	203	40.28	40.30			-
19-Dec-24	KE9400005980	December 22, 2023	December 19, 2024	294	41.89	41.91			-
SINGLE STOCK FUTURE (COOP)									
21-Mar-24	KE9400002219	March 17, 2023	March 21, 2024	21	13.10	13.11			10
20-Jun-24	KE9400003548	June 16, 2023	June 20, 2024	112	12.11	12.12			-
19-Sep-24	KE9400004876	September 22, 2023	September 19, 2024	203	12.59	12.60			-
19-Dec-24	KE9400006095	December 22, 2023	December 19, 2024	294	13.10	13.10			-
SINGLE STOCK FUTURE (SCBK)									
21-Mar-24	KE9400002326	March 17, 2023	March 21, 2024	21	164.00	165.10			-
20-Jun-24	KE9400003654	June 16, 2023	June 20, 2024	112	154.20	155.30			-
19-Sep-24	KE9400004983	September 22, 2023	September 19, 2024	203	160.30	161.50			-
19-Dec-24	KE9400006103	December 22, 2023	December 19, 2024	294	160.70	161.95			-
SINGLE STOCK FUTURE (IMHP)									
21-Mar-24	KE9400002433	March 17, 2023	March 21, 2024	21	19.04	19.04			6
20-Jun-24	KE9400003878	June 16, 2023	June 20, 2024	112	17.50	17.50			-
19-Sep-24	KE9400005097	September 22, 2023	September 19, 2024	203	18.20	18.20			-
19-Dec-24	KE9400006210	December 22, 2023	December 19, 2024	294	18.93	18.93			-