

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					
INDEX (N25I)										January 19, 2024				
21-Mar-24	KE9400001435	March 17, 2023	March 21, 2024	62	2,473	2,471			-					
20-Jun-24	KE9400002656	June 16, 2023	June 20, 2024	153	2,548	2,545			-					
19-Sep-24	KE9400004090	September 22, 2023	September 19, 2024	244	2,623	2,619			-					
19-Dec-24	KE9400005212	December 22, 2023	December 19, 2024	335	2,702	2,697			-					
INDEX (25MN)														
21-Mar-24	KE9400001328	March 17, 2023	March 21, 2024	62	2,473	2,471			2					
20-Jun-24	KE9400002540	June 16, 2023	June 20, 2024	153	2,548	2,545			-					
19-Sep-24	KE9400003985	September 22, 2023	September 19, 2024	244	2,623	2,619			-					
19-Dec-24	KE9400005105	December 22, 2023	December 19, 2024	335	2,702	2,697			-					
SINGLE STOCK FUTURE (SCOM)														
21-Mar-24	KE9400001542	March 17, 2023	March 21, 2024	62	13.86	13.72	4	55,440	12					
20-Jun-24	KE9400002763	June 16, 2023	June 20, 2024	153	14.26	14.26			-					
19-Sep-24	KE9400004108	September 22, 2023	September 19, 2024	244	14.18	14.17			-					
19-Dec-24	KE9400005329	December 22, 2023	December 19, 2024	335	14.73	14.73			-					
SINGLE STOCK FUTURE (EQTY)														
21-Mar-24	KE9400001765	March 17, 2023	March 21, 2024	62	37.40	36.99			7					
20-Jun-24	KE9400002987	June 16, 2023	June 20, 2024	153	34.83	34.83			-					
19-Sep-24	KE9400004322	September 22, 2023	September 19, 2024	244	36.18	36.18			-					
19-Dec-24	KE9400005543	December 22, 2023	December 19, 2024	335	37.61	37.59			-					
SINGLE STOCK FUTURE (KCBG)														
21-Mar-24	KE9400001658	March 17, 2023	March 21, 2024	62	21.50	21.93	5	107,500	5					
20-Jun-24	KE9400002870	June 16, 2023	June 20, 2024	153	22.08	21.77			-					
19-Sep-24	KE9400004215	September 22, 2023	September 19, 2024	244	22.94	22.61			-					
19-Dec-24	KE9400005436	December 22, 2023	December 19, 2024	335	23.84	23.49			-					
SINGLE STOCK FUTURE (EABL)														
21-Mar-24	KE9400001989	March 17, 2023	March 21, 2024	62	117.10	119.15			-					
20-Jun-24	KE9400003100	June 16, 2023	June 20, 2024	153	121.75	123.85			-					
19-Sep-24	KE9400004546	September 22, 2023	September 19, 2024	244	125.20	127.40			-					
19-Dec-24	KE9400005766	December 22, 2023	December 19, 2024	335	130.15	132.40			-					
SINGLE STOCK FUTURE (BATK)														
21-Mar-24	KE9400002094	March 17, 2023	March 21, 2024	62	435.45	436.05			4					
20-Jun-24	KE9400003217	June 16, 2023	June 20, 2024	153	400.20	400.75			-					
19-Sep-24	KE9400004652	September 22, 2023	September 19, 2024	244	410.65	411.15			-					
19-Dec-24	KE9400005873	December 22, 2023	December 19, 2024	335	426.80	427.25			-					
SINGLE STOCK FUTURE (ABSA)														
21-Mar-24	KE9400001872	March 17, 2023	March 21, 2024	62	11.78	11.89			1					
20-Jun-24	KE9400003092	June 16, 2023	June 20, 2024	153	11.08	11.18			-					
19-Sep-24	KE9400004439	September 22, 2023	September 19, 2024	244	11.51	11.61			-					
19-Dec-24	KE9400005659	December 22, 2023	December 19, 2024	335	11.75	11.86			-					
SINGLE STOCK FUTURE (NCBA)														
21-Mar-24	KE9400002102	March 17, 2023	March 21, 2024	62	38.94	38.59			-					
20-Jun-24	KE9400003324	June 16, 2023	June 20, 2024	153	38.18	37.81			-					
19-Sep-24	KE9400004769	September 22, 2023	September 19, 2024	244	39.66	39.27			-					
19-Dec-24	KE9400005980	December 22, 2023	December 19, 2024	335	41.22	40.80			-					
SINGLE STOCK FUTURE (COOP)														
21-Mar-24	KE9400002219	March 17, 2023	March 21, 2024	62	11.63	11.63			1					
20-Jun-24	KE9400003548	June 16, 2023	June 20, 2024	153	10.57	10.57			-					
19-Sep-24	KE9400004876	September 22, 2023	September 19, 2024	244	10.98	10.98			-					
19-Dec-24	KE9400006095	December 22, 2023	December 19, 2024	335	11.42	11.41			-					
SINGLE STOCK FUTURE (SCBK)														
21-Mar-24	KE9400002326	March 17, 2023	March 21, 2024	62	168.00	167.05			-					
20-Jun-24	KE9400003654	June 16, 2023	June 20, 2024	153	158.30	157.20			-					
19-Sep-24	KE9400004983	September 22, 2023	September 19, 2024	244	164.45	163.30			-					
19-Dec-24	KE9400006103	December 22, 2023	December 19, 2024	335	164.90	163.65			-					
SINGLE STOCK FUTURE (IMHP)														
21-Mar-24	KE9400002433	March 17, 2023	March 21, 2024	62	17.93	17.94			-					
20-Jun-24	KE9400003878	June 16, 2023	June 20, 2024	153	16.33	16.34			-					
19-Sep-24	KE9400005097	September 22, 2023	September 19, 2024	244	16.97	16.97			-					
19-Dec-24	KE9400006210	December 22, 2023	December 19, 2024	335	17.64	17.63			-					