

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
									January 25, 2024
INDEX (N25I)									
21-Mar-24	KE9400001435	March 17, 2023	March 21, 2024	56	2,451	2,443			-
20-Jun-24	KE9400002656	June 16, 2023	June 20, 2024	147	2,526	2,517			-
19-Sep-24	KE9400004090	September 22, 2023	September 19, 2024	238	2,600	2,591			-
19-Dec-24	KE9400005212	December 22, 2023	December 19, 2024	329	2,678	2,669			-
INDEX (25MN)									
21-Mar-24	KE9400001328	March 17, 2023	March 21, 2024	56	2,451	2,443			2
20-Jun-24	KE9400002540	June 16, 2023	June 20, 2024	147	2,526	2,517			-
19-Sep-24	KE9400003985	September 22, 2023	September 19, 2024	238	2,600	2,591			-
19-Dec-24	KE9400005105	December 22, 2023	December 19, 2024	329	2,678	2,669			-
SINGLE STOCK FUTURE (SCOM)									
21-Mar-24	KE9400001542	March 17, 2023	March 21, 2024	56	13.60	13.71	2	27,200	15
20-Jun-24	KE9400002763	June 16, 2023	June 20, 2024	147	13.69	13.85			-
19-Sep-24	KE9400004108	September 22, 2023	September 19, 2024	238	13.59	13.76			-
19-Dec-24	KE9400005329	December 22, 2023	December 19, 2024	329	14.12	14.30			-
SINGLE STOCK FUTURE (EQTY)									
21-Mar-24	KE9400001765	March 17, 2023	March 21, 2024	56	37.71	36.58			6
20-Jun-24	KE9400002987	June 16, 2023	June 20, 2024	147	35.16	35.17			-
19-Sep-24	KE9400004322	September 22, 2023	September 19, 2024	238	36.52	36.54			-
19-Dec-24	KE9400005543	December 22, 2023	December 19, 2024	329	37.96	37.98			-
SINGLE STOCK FUTURE (KCBG)									
21-Mar-24	KE9400001658	March 17, 2023	March 21, 2024	56	19.80	21.00	3	59,400	6
20-Jun-24	KE9400002870	June 16, 2023	June 20, 2024	147	20.75	21.24			-
19-Sep-24	KE9400004215	September 22, 2023	September 19, 2024	238	21.56	22.06			-
19-Dec-24	KE9400005436	December 22, 2023	December 19, 2024	329	22.40	22.93			-
SINGLE STOCK FUTURE (EABL)									
21-Mar-24	KE9400001989	March 17, 2023	March 21, 2024	56	117.05	115.30			-
20-Jun-24	KE9400003100	June 16, 2023	June 20, 2024	147	121.70	119.90			-
19-Sep-24	KE9400004546	September 22, 2023	September 19, 2024	238	125.15	123.30			-
19-Dec-24	KE9400005766	December 22, 2023	December 19, 2024	329	130.05	128.10			-
SINGLE STOCK FUTURE (BATK)									
21-Mar-24	KE9400002094	March 17, 2023	March 21, 2024	56	430.25	434.50			4
20-Jun-24	KE9400003217	June 16, 2023	June 20, 2024	147	394.80	399.25			-
19-Sep-24	KE9400004652	September 22, 2023	September 19, 2024	238	405.05	409.70			-
19-Dec-24	KE9400005873	December 22, 2023	December 19, 2024	329	421.00	425.80			-
SINGLE STOCK FUTURE (ABSA)									
21-Mar-24	KE9400001872	March 17, 2023	March 21, 2024	56	11.80	11.81			1
20-Jun-24	KE9400003092	June 16, 2023	June 20, 2024	147	11.10	11.10			-
19-Sep-24	KE9400004439	September 22, 2023	September 19, 2024	238	11.53	11.53			-
19-Dec-24	KE9400005659	December 22, 2023	December 19, 2024	329	11.77	11.78			-
SINGLE STOCK FUTURE (NCBA)									
21-Mar-24	KE9400002102	March 17, 2023	March 21, 2024	56	38.48	38.39			-
20-Jun-24	KE9400003324	June 16, 2023	June 20, 2024	147	37.71	37.62			-
19-Sep-24	KE9400004769	September 22, 2023	September 19, 2024	238	39.17	39.08			-
19-Dec-24	KE9400005980	December 22, 2023	December 19, 2024	329	40.71	40.61			-
SINGLE STOCK FUTURE (COOP)									
21-Mar-24	KE9400002219	March 17, 2023	March 21, 2024	56	11.66	11.66	1	11,660	-
20-Jun-24	KE9400003548	June 16, 2023	June 20, 2024	147	11.18	10.60			-
19-Sep-24	KE9400004876	September 22, 2023	September 19, 2024	238	11.62	11.01			-
19-Dec-24	KE9400006095	December 22, 2023	December 19, 2024	329	12.07	11.45			-
SINGLE STOCK FUTURE (SCBK)									
21-Mar-24	KE9400002326	March 17, 2023	March 21, 2024	56	165.55	164.60			-
20-Jun-24	KE9400003654	June 16, 2023	June 20, 2024	147	155.70	154.75			-
19-Sep-24	KE9400004983	September 22, 2023	September 19, 2024	238	161.75	160.75			-
19-Dec-24	KE9400006103	December 22, 2023	December 19, 2024	329	162.10	161.05			-
SINGLE STOCK FUTURE (IMHP)									
21-Mar-24	KE9400002433	March 17, 2023	March 21, 2024	56	17.88	17.89			-
20-Jun-24	KE9400003878	June 16, 2023	June 20, 2024	147	16.29	16.30			-
19-Sep-24	KE9400005097	September 22, 2023	September 19, 2024	238	16.92	16.93			-
19-Dec-24	KE9400006210	December 22, 2023	December 19, 2024	329	17.59	17.59			-