

NSE nairobi securities exchange limited liability company		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
									July 25, 2024
INDEX (N25)									
19-Sep-24	KE9400004090	September 22, 2023	September 19, 2024	56	2,865	2,882			-
19-Dec-24	KE9400005212	December 22, 2023	December 19, 2024	147	2,956	2,974			-
20-Mar-25	KE9400006434	March 22, 2024	March 20, 2025	238	3,050	3,068			-
20-Jun-25	KE9400007986	June 21, 2024	June 19, 2025	329	3,142	3,162			-
INDEX (25MN)									
19-Sep-24	KE9400003985	September 22, 2023	September 19, 2024	56	2,865	2,882			4
19-Dec-24	KE9400005105	December 22, 2023	December 19, 2024	147	2,956	2,974			-
20-Mar-25	KE9400006327	March 22, 2024	March 20, 2025	238	3,050	3,068			-
20-Jun-25	KE9400007870	June 21, 2024	June 19, 2025	329	3,142	3,162			-
SINGLE STOCK FUTURE (SCOM)									
19-Sep-24	KE9400004108	September 22, 2023	September 19, 2024	56	15.25	15.88			42
19-Dec-24	KE9400005329	December 22, 2023	December 19, 2024	147	15.88	16.31			-
20-Mar-25	KE9400006457	March 22, 2024	March 20, 2025	238	16.53	16.98			-
20-Jun-25	KE9400008109	June 21, 2024	June 19, 2025	329	17.19	17.65			-
SINGLE STOCK FUTURE (EQTY)									
19-Sep-24	KE9400004322	September 22, 2023	September 19, 2024	56	42.34	42.00			47
19-Dec-24	KE9400005543	December 22, 2023	December 19, 2024	147	44.08	44.16			-
20-Mar-25	KE9400006988	March 22, 2024	March 20, 2025	238	45.88	45.96			-
20-Jun-25	KE9400008323	June 21, 2024	June 19, 2025	329	47.71	47.79			-
SINGLE STOCK FUTURE (KCBG)									
19-Sep-24	KE9400004215	September 22, 2023	September 19, 2024	56	32.79	32.00			83
19-Dec-24	KE9400005436	December 22, 2023	December 19, 2024	147	34.14	34.85			30
20-Mar-25	KE9400006744	March 22, 2024	March 20, 2025	238	35.53	35.05			100
20-Jun-25	KE9400008216	June 21, 2024	June 19, 2025	329	36.95	37.71			-
SINGLE STOCK FUTURE (EABL)									
19-Sep-24	KE9400004546	September 22, 2023	September 19, 2024	56	158.60	156.10			45
19-Dec-24	KE9400005766	December 22, 2023	December 19, 2024	147	165.10	162.50			-
20-Mar-25	KE9400007218	March 22, 2024	March 20, 2025	238	171.85	169.15			-
20-Jun-25	KE9400008547	June 21, 2024	June 19, 2025	329	178.70	175.90			-
SINGLE STOCK FUTURE (BATK)									
19-Sep-24	KE9400004652	September 22, 2023	September 19, 2024	56	367.25	368.50			22
19-Dec-24	KE9400005873	December 22, 2023	December 19, 2024	147	382.35	382.75			-
20-Mar-25	KE9400007325	March 22, 2024	March 20, 2025	238	397.95	398.40			-
20-Jun-25	KE9400008653	June 21, 2024	June 19, 2025	329	413.80	414.25			-
SINGLE STOCK FUTURE (ABSA)									
19-Sep-24	KE9400004439	September 22, 2023	September 19, 2024	56	14.35	14.36			-
19-Dec-24	KE9400005659	December 22, 2023	December 19, 2024	147	14.74	14.74			-
20-Mar-25	KE9400007093	March 22, 2024	March 20, 2025	238	15.34	15.34			-
20-Jun-25	KE9400008430	June 21, 2024	June 19, 2025	329	15.95	15.95			-
SINGLE STOCK FUTURE (NCBA)									
19-Sep-24	KE9400004769	September 22, 2023	September 19, 2024	56	41.78	41.59			1
19-Dec-24	KE9400005980	December 22, 2023	December 19, 2024	147	43.50	43.31			-
20-Mar-25	KE9400007432	March 22, 2024	March 20, 2025	238	45.28	45.07			-
20-Jun-25	KE9400008760	June 21, 2024	June 19, 2025	329	47.08	46.87			-
SINGLE STOCK FUTURE (COOP)									
19-Sep-24	KE9400004876	September 22, 2023	September 19, 2024	56	13.08	13.08			20
19-Dec-24	KE9400006095	December 22, 2023	December 19, 2024	147	13.61	13.62			-
20-Mar-25	KE9400007549	March 22, 2024	March 20, 2025	238	14.17	14.18			-
20-Jun-25	KE9400008877	June 21, 2024	June 19, 2025	329	14.73	14.74			-
SINGLE STOCK FUTURE (SCBK)									
19-Sep-24	KE9400004983	September 22, 2023	September 19, 2024	56	194.60	194.15			-
19-Dec-24	KE9400006103	December 22, 2023	December 19, 2024	147	196.60	196.15			-
20-Mar-25	KE9400007655	March 22, 2024	March 20, 2025	238	204.60	204.15			-
20-Jun-25	KE9400008984	June 21, 2024	June 19, 2025	329	212.75	212.25			-
SINGLE STOCK FUTURE (IMHP)									
19-Sep-24	KE9400005097	September 22, 2023	September 19, 2024	56	20.94	21.41			-
19-Dec-24	KE9400006210	December 22, 2023	December 19, 2024	147	21.80	22.29			-
20-Mar-25	KE9400007762	March 22, 2024	March 20, 2025	238	22.69	23.20			-
20-Jun-25	KE9400009099	June 21, 2024	June 19, 2025	329	23.60	24.12			-