

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
									June 13, 2024
INDEX (N25)									
20-Jun-24	KE9400002656	June 16, 2023	June 20, 2024	7	2,953	2,949			-
19-Sep-24	KE9400004090	September 22, 2023	September 19, 2024	98	3,037	3,034			-
19-Dec-24	KE9400005212	December 22, 2023	December 19, 2024	189	3,132	3,129			-
20-Mar-25	KE9400006434	March 22, 2024	March 20, 2025	280	3,226	3,223			-
INDEX (25MN)									
20-Jun-24	KE9400002540	June 16, 2023	June 20, 2024	7	2,953	2,949			-
19-Sep-24	KE9400003985	September 22, 2023	September 19, 2024	98	3,037	3,034			-
19-Dec-24	KE9400005105	December 22, 2023	December 19, 2024	189	3,132	3,129			-
20-Mar-25	KE9400006327	March 22, 2024	March 20, 2025	280	3,226	3,223			-
SINGLE STOCK FUTURE (SCOM)									
20-Jun-24	KE9400002763	June 16, 2023	June 20, 2024	7	18.14	18.15			239
19-Sep-24	KE9400004108	September 22, 2023	September 19, 2024	98	18.20	18.21			27
19-Dec-24	KE9400005329	December 22, 2023	December 19, 2024	189	18.94	18.95			-
20-Mar-25	KE9400006657	March 22, 2024	March 20, 2025	280	19.69	19.70			-
SINGLE STOCK FUTURE (EQTY)									
20-Jun-24	KE9400002987	June 16, 2023	June 20, 2024	7	43.81	43.50			25
19-Sep-24	KE9400004322	September 22, 2023	September 19, 2024	98	45.48	45.55			1
19-Dec-24	KE9400005543	December 22, 2023	December 19, 2024	189	47.33	47.40			-
20-Mar-25	KE9400006988	March 22, 2024	March 20, 2025	280	49.19	49.27			-
SINGLE STOCK FUTURE (KCBG)									
20-Jun-24	KE9400002870	June 16, 2023	June 20, 2024	7	35.64	35.92			41
19-Sep-24	KE9400004215	September 22, 2023	September 19, 2024	98	37.00	36.91			7
19-Dec-24	KE9400005436	December 22, 2023	December 19, 2024	189	38.50	38.41			-
20-Mar-25	KE9400006764	March 22, 2024	March 20, 2025	280	40.02	39.92			-
SINGLE STOCK FUTURE (EABL)									
20-Jun-24	KE9400003100	June 16, 2023	June 20, 2024	7	142.55	142.35			-
19-Sep-24	KE9400004546	September 22, 2023	September 19, 2024	98	148.00	147.80			1
19-Dec-24	KE9400005766	December 22, 2023	December 19, 2024	189	154.05	153.85			-
20-Mar-25	KE9400007218	March 22, 2024	March 20, 2025	280	160.10	159.90			-
SINGLE STOCK FUTURE (BATK)									
20-Jun-24	KE9400003217	June 16, 2023	June 20, 2024	7	360.85	361.00			18
19-Sep-24	KE9400004652	September 22, 2023	September 19, 2024	98	374.65	374.80			10
19-Dec-24	KE9400005873	December 22, 2023	December 19, 2024	189	389.85	390.00			-
20-Mar-25	KE9400007325	March 22, 2024	March 20, 2025	280	405.25	405.40			-
SINGLE STOCK FUTURE (ABSA)									
20-Jun-24	KE9400003092	June 16, 2023	June 20, 2024	7	13.88	13.89			1
19-Sep-24	KE9400004439	September 22, 2023	September 19, 2024	98	14.41	14.42			-
19-Dec-24	KE9400005659	December 22, 2023	December 19, 2024	189	14.79	14.80			-
20-Mar-25	KE9400007093	March 22, 2024	March 20, 2025	280	15.38	15.38			-
SINGLE STOCK FUTURE (NCBA)									
20-Jun-24	KE9400003324	June 16, 2023	June 20, 2024	7	42.05	40.71			1
19-Sep-24	KE9400004769	September 22, 2023	September 19, 2024	98	43.66	42.27			-
19-Dec-24	KE9400005980	December 22, 2023	December 19, 2024	189	45.43	43.99			-
20-Mar-25	KE9400007432	March 22, 2024	March 20, 2025	280	47.22	45.72			-
SINGLE STOCK FUTURE (COOP)									
20-Jun-24	KE9400003548	June 16, 2023	June 20, 2024	7	13.53	13.69			6
19-Sep-24	KE9400004876	September 22, 2023	September 19, 2024	98	14.05	14.21			1
19-Dec-24	KE9400006095	December 22, 2023	December 19, 2024	189	14.62	14.79			-
20-Mar-25	KE9400007549	March 22, 2024	March 20, 2025	280	15.20	15.37			-
SINGLE STOCK FUTURE (SCBK)									
20-Jun-24	KE9400003454	June 16, 2023	June 20, 2024	7	196.45	194.00			-
19-Sep-24	KE9400004983	September 22, 2023	September 19, 2024	98	203.95	201.45			-
19-Dec-24	KE9400006103	December 22, 2023	December 19, 2024	189	206.25	203.60			-
20-Mar-25	KE9400007655	March 22, 2024	March 20, 2025	280	214.35	211.65			-
SINGLE STOCK FUTURE (IMHP)									
20-Jun-24	KE9400003878	June 16, 2023	June 20, 2024	7	20.60	22.36			-
19-Sep-24	KE9400005097	September 22, 2023	September 19, 2024	98	21.39	23.22			-
19-Dec-24	KE9400006210	December 22, 2023	December 19, 2024	189	22.26	24.16			-
20-Mar-25	KE9400007762	March 22, 2024	March 20, 2025	280	23.13	25.12			-