

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)										March 1, 2024				
21-Mar-24	KE9400001435	March 17, 2023	March 21, 2024	20	2,507	2,489								
20-Jun-24	KE9400002656	June 16, 2023	June 20, 2024	111	2,584	2,566								
19-Sep-24	KE9400004090	September 22, 2023	September 19, 2024	202	2,663	2,643								
19-Dec-24	KE9400005212	December 22, 2023	December 19, 2024	293	2,745	2,725								
INDEX (25MN)														
21-Mar-24	KE9400001328	March 17, 2023	March 21, 2024	20	2,507	2,489				2				
20-Jun-24	KE9400002540	June 16, 2023	June 20, 2024	111	2,584	2,566								
19-Sep-24	KE9400003985	September 22, 2023	September 19, 2024	202	2,663	2,643								
19-Dec-24	KE9400005105	December 22, 2023	December 19, 2024	293	2,745	2,725								
SINGLE STOCK FUTURE (SCOM)														
21-Mar-24	KE9400001542	March 17, 2023	March 21, 2024	20	13.02	12.77				25				
20-Jun-24	KE9400002763	June 16, 2023	June 20, 2024	111	13.54	13.29				15				
19-Sep-24	KE9400004108	September 22, 2023	September 19, 2024	202	13.45	13.18								
19-Dec-24	KE9400005329	December 22, 2023	December 19, 2024	293	13.99	13.71								
SINGLE STOCK FUTURE (EQTY)														
21-Mar-24	KE9400001765	March 17, 2023	March 21, 2024	20	40.30	40.33				26				
20-Jun-24	KE9400002987	June 16, 2023	June 20, 2024	111	37.86	40.40				71				
19-Sep-24	KE9400004322	September 22, 2023	September 19, 2024	202	39.38	39.88								
19-Dec-24	KE9400005543	December 22, 2023	December 19, 2024	293	40.96	41.47								
SINGLE STOCK FUTURE (KCBG)														
21-Mar-24	KE9400001658	March 17, 2023	March 21, 2024	20	21.36	21.23				21				
20-Jun-24	KE9400002870	June 16, 2023	June 20, 2024	111	21.18	20.67								
19-Sep-24	KE9400004215	September 22, 2023	September 19, 2024	202	22.03	21.49								
19-Dec-24	KE9400005436	December 22, 2023	December 19, 2024	293	22.91	22.35								
SINGLE STOCK FUTURE (EABL)														
21-Mar-24	KE9400001989	March 17, 2023	March 21, 2024	20	106.50	106.80								
20-Jun-24	KE9400003100	June 16, 2023	June 20, 2024	111	110.80	111.10								
19-Sep-24	KE9400004546	September 22, 2023	September 19, 2024	202	113.95	114.25								
19-Dec-24	KE9400005766	December 22, 2023	December 19, 2024	293	118.55	118.85								
SINGLE STOCK FUTURE (BATK)														
21-Mar-24	KE9400002094	March 17, 2023	March 21, 2024	20	418.10	418.25				9				
20-Jun-24	KE9400003217	June 16, 2023	June 20, 2024	111	389.35	389.50								
19-Sep-24	KE9400004652	September 22, 2023	September 19, 2024	202	399.85	399.95								
19-Dec-24	KE9400005873	December 22, 2023	December 19, 2024	293	415.90	415.95								
SINGLE STOCK FUTURE (ABSA)														
21-Mar-24	KE9400001872	March 17, 2023	March 21, 2024	20	12.95	12.95	8	103,600		3				
20-Jun-24	KE9400003092	June 16, 2023	June 20, 2024	111	12.40	12.29								
19-Sep-24	KE9400004439	September 22, 2023	September 19, 2024	202	12.89	12.78								
19-Dec-24	KE9400005659	December 22, 2023	December 19, 2024	293	13.20	13.09								
SINGLE STOCK FUTURE (NCBA)														
21-Mar-24	KE9400002102	March 17, 2023	March 21, 2024	20	39.39	39.46								
20-Jun-24	KE9400003324	June 16, 2023	June 20, 2024	111	38.67	38.74								
19-Sep-24	KE9400004769	September 22, 2023	September 19, 2024	202	40.22	40.28								
19-Dec-24	KE9400005980	December 22, 2023	December 19, 2024	293	41.83	41.89								
SINGLE STOCK FUTURE (COOP)														
21-Mar-24	KE9400002219	March 17, 2023	March 21, 2024	20	13.30	13.10	10	133,000		10				
20-Jun-24	KE9400003548	June 16, 2023	June 20, 2024	111	12.16	12.11								
19-Sep-24	KE9400004876	September 22, 2023	September 19, 2024	202	12.64	12.59								
19-Dec-24	KE9400006095	December 22, 2023	December 19, 2024	293	13.15	13.10								
SINGLE STOCK FUTURE (SCBK)														
21-Mar-24	KE9400002326	March 17, 2023	March 21, 2024	20	163.45	164.00								
20-Jun-24	KE9400003654	June 16, 2023	June 20, 2024	111	153.60	154.20								
19-Sep-24	KE9400004983	September 22, 2023	September 19, 2024	202	159.75	160.30								
19-Dec-24	KE9400006103	December 22, 2023	December 19, 2024	293	160.15	160.70								
SINGLE STOCK FUTURE (IMHP)														
21-Mar-24	KE9400002433	March 17, 2023	March 21, 2024	20	19.04	19.04				6				
20-Jun-24	KE9400003878	June 16, 2023	June 20, 2024	111	17.50	17.50								
19-Sep-24	KE9400005097	September 22, 2023	September 19, 2024	202	18.20	18.20								
19-Dec-24	KE9400006210	December 22, 2023	December 19, 2024	293	18.93	18.93								
					Total Value		Total Open Interest							
					Today	Previous	Today	Previous						
					236,600	1,358,900	188	196						

Abbr.

MTM: Mark To Market

Open interest: total number of long or short positions that remain outstanding at the end of a particular trading day

Average Traded Price: Means the Volume Weighted Traded Price

Contracts that have traded on a particular day will be marked to market based on the volume weighted average price (VWAP) while contracts that have not traded will be marked to market based on the NSE's fair value calculation.

SSF- 1000 below Kes.100

100 above Kes.100

INDEX-100

MINI-INDEX - 10

Nominal:

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