

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 5, 2024				
21-Mar-24	KE9400001435	March 17, 2023	March 21, 2024	16	2,502	2,508			-					
20-Jun-24	KE9400002656	June 16, 2023	June 20, 2024	107	2,579	2,584			-					
19-Sep-24	KE9400004090	September 22, 2023	September 19, 2024	198	2,657	2,663			-					
19-Dec-24	KE9400005212	December 22, 2023	December 19, 2024	289	2,739	2,745			-					
INDEX (25MN)														
21-Mar-24	KE9400001328	March 17, 2023	March 21, 2024	16	2,502	2,508			2					
20-Jun-24	KE9400002540	June 16, 2023	June 20, 2024	107	2,579	2,584			-					
19-Sep-24	KE9400003985	September 22, 2023	September 19, 2024	198	2,657	2,663			-					
19-Dec-24	KE9400005105	December 22, 2023	December 19, 2024	289	2,739	2,745			-					
SINGLE STOCK FUTURE (SCOM)														
21-Mar-24	KE9400001542	March 17, 2023	March 21, 2024	16	13.03	13.03			25					
20-Jun-24	KE9400002763	June 16, 2023	June 20, 2024	107	13.55	13.56			15					
19-Sep-24	KE9400004108	September 22, 2023	September 19, 2024	198	13.46	13.46			-					
19-Dec-24	KE9400005329	December 22, 2023	December 19, 2024	289	14.00	14.00			-					
SINGLE STOCK FUTURE (EQTY)														
21-Mar-24	KE9400001765	March 17, 2023	March 21, 2024	16	40.29	40.30			26					
20-Jun-24	KE9400002987	June 16, 2023	June 20, 2024	107	37.85	40.01			72					
19-Sep-24	KE9400004322	September 22, 2023	September 19, 2024	198	39.36	39.37			-					
19-Dec-24	KE9400005543	December 22, 2023	December 19, 2024	289	40.94	40.96			-					
SINGLE STOCK FUTURE (KCBG)														
21-Mar-24	KE9400001658	March 17, 2023	March 21, 2024	16	21.58	21.64			21					
20-Jun-24	KE9400002870	June 16, 2023	June 20, 2024	107	21.41	21.47			-					
19-Sep-24	KE9400004215	September 22, 2023	September 19, 2024	198	22.26	22.33			-					
19-Dec-24	KE9400005436	December 22, 2023	December 19, 2024	289	23.16	23.22			-					
SINGLE STOCK FUTURE (EABL)														
21-Mar-24	KE9400001989	March 17, 2023	March 21, 2024	16	106.85	108.65			-					
20-Jun-24	KE9400003100	June 16, 2023	June 20, 2024	107	111.15	113.00			-					
19-Sep-24	KE9400004546	September 22, 2023	September 19, 2024	198	114.30	116.25			-					
19-Dec-24	KE9400005766	December 22, 2023	December 19, 2024	289	118.90	120.95			-					
SINGLE STOCK FUTURE (BATK)														
21-Mar-24	KE9400002094	March 17, 2023	March 21, 2024	16	417.20	414.85			9					
20-Jun-24	KE9400003217	June 16, 2023	June 20, 2024	107	388.35	385.95			-					
19-Sep-24	KE9400004652	September 22, 2023	September 19, 2024	198	398.80	396.25			-					
19-Dec-24	KE9400005873	December 22, 2023	December 19, 2024	289	414.80	412.20			-					
SINGLE STOCK FUTURE (ABSA)														
21-Mar-24	KE9400001872	March 17, 2023	March 21, 2024	16	13.03	12.93			3					
20-Jun-24	KE9400003092	June 16, 2023	June 20, 2024	107	12.37	12.27			-					
19-Sep-24	KE9400004439	September 22, 2023	September 19, 2024	198	12.87	12.76			-					
19-Dec-24	KE9400005659	December 22, 2023	December 19, 2024	289	13.17	13.07			-					
SINGLE STOCK FUTURE (NCBA)														
21-Mar-24	KE9400002102	March 17, 2023	March 21, 2024	16	38.28	39.35			-					
20-Jun-24	KE9400003324	June 16, 2023	June 20, 2024	107	37.51	38.62			-					
19-Sep-24	KE9400004769	September 22, 2023	September 19, 2024	198	39.00	40.16			-					
19-Dec-24	KE9400005980	December 22, 2023	December 19, 2024	289	40.57	41.78			-					
SINGLE STOCK FUTURE (COOP)														
21-Mar-24	KE9400002219	March 17, 2023	March 21, 2024	16	13.05	13.85	10	130,500	17					
20-Jun-24	KE9400003548	June 16, 2023	June 20, 2024	107	12.08	12.14			-					
19-Sep-24	KE9400004876	September 22, 2023	September 19, 2024	198	12.57	12.63			-					
19-Dec-24	KE9400006095	December 22, 2023	December 19, 2024	289	13.07	13.13			-					
SINGLE STOCK FUTURE (SCBK)														
21-Mar-24	KE9400002326	March 17, 2023	March 21, 2024	16	163.95	164.75			-					
20-Jun-24	KE9400003654	June 16, 2023	June 20, 2024	107	154.10	154.95			-					
19-Sep-24	KE9400004983	September 22, 2023	September 19, 2024	198	160.25	161.15			-					
19-Dec-24	KE9400006103	December 22, 2023	December 19, 2024	289	160.65	161.60			-					
SINGLE STOCK FUTURE (IMHP)														
21-Mar-24	KE9400002433	March 17, 2023	March 21, 2024	16	19.04	19.04			6					
20-Jun-24	KE9400003878	June 16, 2023	June 20, 2024	107	17.50	17.50			-					
19-Sep-24	KE9400005097	September 22, 2023	September 19, 2024	198	18.20	18.20			-					
19-Dec-24	KE9400006210	December 22, 2023	December 19, 2024	289	18.93	18.93			-					
					Total Volumes									
					Today	Previous								
					10	10								
					Total Value									
					Today	Previous								
					130,500	217,000								
					Total Open Interest									
					Today	Previous								
					196	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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