

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 21, 2024				
21-Mar-24	KE9400001435	March 17, 2023	March 21, 2024	-	2,795	2,770			-					
20-Jun-24	KE9400002656	June 16, 2023	June 20, 2024	91	2,879	2,852			-					
19-Sep-24	KE9400004090	September 22, 2023	September 19, 2024	182	2,967	2,940			-					
19-Dec-24	KE9400005212	December 22, 2023	December 19, 2024	273	3,058	3,030			-					
INDEX (25MN)														
21-Mar-24	KE9400001328	March 17, 2023	March 21, 2024	-	2,795	2,770			109					
20-Jun-24	KE9400002540	June 16, 2023	June 20, 2024	91	2,879	2,852			-					
19-Sep-24	KE9400003985	September 22, 2023	September 19, 2024	182	2,967	2,940			-					
19-Dec-24	KE9400005105	December 22, 2023	December 19, 2024	273	3,058	3,030			-					
SINGLE STOCK FUTURE (SCOM)														
21-Mar-24	KE9400001542	March 17, 2023	March 21, 2024	-	16.15	15.41			50					
20-Jun-24	KE9400002763	June 16, 2023	June 20, 2024	91	16.78	16.20			45					
19-Sep-24	KE9400004108	September 22, 2023	September 19, 2024	182	16.82	16.02			-					
19-Dec-24	KE9400005329	December 22, 2023	December 19, 2024	273	17.50	16.66			-					
SINGLE STOCK FUTURE (EQTY)														
21-Mar-24	KE9400001765	March 17, 2023	March 21, 2024	-	44.65	43.51			25					
20-Jun-24	KE9400002987	June 16, 2023	June 20, 2024	91	42.35	42.16			74					
19-Sep-24	KE9400004322	September 22, 2023	September 19, 2024	182	44.05	43.85			-					
19-Dec-24	KE9400005543	December 22, 2023	December 19, 2024	273	45.81	45.61			-					
SINGLE STOCK FUTURE (KCBG)														
21-Mar-24	KE9400001658	March 17, 2023	March 21, 2024	-	24.87	26.66	4	99,500	80					
20-Jun-24	KE9400002870	June 16, 2023	June 20, 2024	91	24.07	26.57			-					
19-Sep-24	KE9400004215	September 22, 2023	September 19, 2024	182	25.03	27.64			-					
19-Dec-24	KE9400005436	December 22, 2023	December 19, 2024	273	26.03	28.74			-					
SINGLE STOCK FUTURE (EABL)														
21-Mar-24	KE9400001989	March 17, 2023	March 21, 2024	-	122.75	121.00			-					
20-Jun-24	KE9400003100	June 16, 2023	June 20, 2024	91	127.55	125.80			-					
19-Sep-24	KE9400004546	September 22, 2023	September 19, 2024	182	131.40	129.60			-					
19-Dec-24	KE9400005766	December 22, 2023	December 19, 2024	273	136.65	134.75			-					
SINGLE STOCK FUTURE (BATK)														
21-Mar-24	KE9400002094	March 17, 2023	March 21, 2024	-	413.25	414.60			9					
20-Jun-24	KE9400003217	June 16, 2023	June 20, 2024	91	383.95	385.40			-					
19-Sep-24	KE9400004652	September 22, 2023	September 19, 2024	182	394.30	395.80			-					
19-Dec-24	KE9400005873	December 22, 2023	December 19, 2024	273	410.05	411.65			-					
SINGLE STOCK FUTURE (ABSA)														
21-Mar-24	KE9400001872	March 17, 2023	March 21, 2024	-	14.00	13.90			3					
20-Jun-24	KE9400003092	June 16, 2023	June 20, 2024	91	13.17	13.07			-					
19-Sep-24	KE9400004439	September 22, 2023	September 19, 2024	182	13.70	13.60			-					
19-Dec-24	KE9400005659	December 22, 2023	December 19, 2024	273	14.04	13.93			-					
SINGLE STOCK FUTURE (NCBA)														
21-Mar-24	KE9400002102	March 17, 2023	March 21, 2024	-	42.60	42.86			-					
20-Jun-24	KE9400003324	June 16, 2023	June 20, 2024	91	41.97	42.25			-					
19-Sep-24	KE9400004769	September 22, 2023	September 19, 2024	182	43.65	43.94			-					
19-Dec-24	KE9400005980	December 22, 2023	December 19, 2024	273	45.40	45.70			-					
SINGLE STOCK FUTURE (COOP)														
21-Mar-24	KE9400002219	March 17, 2023	March 21, 2024	-	14.70	14.00			28					
20-Jun-24	KE9400003548	June 16, 2023	June 20, 2024	91	14.00	13.04	81	1,134,000	1					
19-Sep-24	KE9400004876	September 22, 2023	September 19, 2024	182	14.29	13.56			-					
19-Dec-24	KE9400006095	December 22, 2023	December 19, 2024	273	14.87	14.10			-					
SINGLE STOCK FUTURE (SCBK)														
21-Mar-24	KE9400002326	March 17, 2023	March 21, 2024	-	185.75	185.30			-					
20-Jun-24	KE9400003654	June 16, 2023	June 20, 2024	91	169.40	168.95			-					
19-Sep-24	KE9400004983	September 22, 2023	September 19, 2024	182	176.20	175.75			-					
19-Dec-24	KE9400006103	December 22, 2023	December 19, 2024	273	177.25	176.75			-					
SINGLE STOCK FUTURE (IMHP)														
21-Mar-24	KE9400002433	March 17, 2023	March 21, 2024	-	20.20	20.06			6					
20-Jun-24	KE9400003878	June 16, 2023	June 20, 2024	91	18.68	18.54			-					
19-Sep-24	KE9400005097	September 22, 2023	September 19, 2024	182	19.43	19.28			-					
19-Dec-24	KE9400006210	December 22, 2023	December 19, 2024	273	20.21	20.05			-					