

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			
									May 14, 2024			
INDEX (N25I)												
20-Jun-24	KE9400002656	June 16, 2023	June 20, 2024	37	2.954	2.865			-			
19-Sep-24	KE9400004090	September 22, 2023	September 19, 2024	128	3.045	2.952			-			
19-Dec-24	KE9400005212	December 22, 2023	December 19, 2024	219	3.135	3.042			-			
20-Mar-25	KE9400006434	March 22, 2024	March 20, 2025	310	3.132	3.132			-			
INDEX (25MN)												
20-Jun-24	KE9400002540	June 16, 2023	June 20, 2024	37	2.954	2.865			-			
19-Sep-24	KE9400003985	September 22, 2023	September 19, 2024	128	3.045	2.952			-			
19-Dec-24	KE9400005105	December 22, 2023	December 19, 2024	219	3.135	3.042			-			
20-Mar-25	KE9400006327	March 22, 2024	March 20, 2025	310	3.132	3.132			-			
SINGLE STOCK FUTURE (SCOM)												
20-Jun-24	KE9400002763	June 16, 2023	June 20, 2024	37	17.65	16.82			324			
19-Sep-24	KE9400004108	September 22, 2023	September 19, 2024	128	18.36	17.66			-			
19-Dec-24	KE9400005329	December 22, 2023	December 19, 2024	219	19.07	18.36			-			
20-Mar-25	KE9400006657	March 22, 2024	March 20, 2025	310	19.08	19.08			-			
SINGLE STOCK FUTURE (EQTY)												
20-Jun-24	KE9400002987	June 16, 2023	June 20, 2024	37	43.81	39.83	4	175,240	43			
19-Sep-24	KE9400004322	September 22, 2023	September 19, 2024	128	44.19	41.40			-			
19-Dec-24	KE9400005543	December 22, 2023	December 19, 2024	219	45.90	43.06			-			
20-Mar-25	KE9400006988	March 22, 2024	March 20, 2025	310	44.73	44.73			-			
SINGLE STOCK FUTURE (KCBG)												
20-Jun-24	KE9400002870	June 16, 2023	June 20, 2024	37	31.72	30.48			-			
19-Sep-24	KE9400004215	September 22, 2023	September 19, 2024	128	32.99	31.68			5			
19-Dec-24	KE9400005436	December 22, 2023	December 19, 2024	219	34.27	32.95			-			
20-Mar-25	KE9400006764	March 22, 2024	March 20, 2025	310	34.23	34.23			-			
SINGLE STOCK FUTURE (EABL)												
20-Jun-24	KE9400003100	June 16, 2023	June 20, 2024	37	157.35	159.75			-			
19-Sep-24	KE9400004546	September 22, 2023	September 19, 2024	128	163.60	164.80			-			
19-Dec-24	KE9400005766	December 22, 2023	December 19, 2024	219	170.00	171.35			-			
20-Mar-25	KE9400007218	March 22, 2024	March 20, 2025	310	178.00	178.00			-			
SINGLE STOCK FUTURE (BATA)												
20-Jun-24	KE9400003217	June 16, 2023	June 20, 2024	37	380.05	410.70			18			
19-Sep-24	KE9400004652	September 22, 2023	September 19, 2024	128	395.25	379.70			-			
19-Dec-24	KE9400005873	December 22, 2023	December 19, 2024	219	410.60	394.85			-			
20-Mar-25	KE9400007325	March 22, 2024	March 20, 2025	310	410.20	410.20			-			
SINGLE STOCK FUTURE (ABSA)												
20-Jun-24	KE9400003092	June 16, 2023	June 20, 2024	37	13.07	12.48			4			
19-Sep-24	KE9400004439	September 22, 2023	September 19, 2024	128	13.38	12.97			-			
19-Dec-24	KE9400005659	December 22, 2023	December 19, 2024	219	13.90	13.28			-			
20-Mar-25	KE9400007093	March 22, 2024	March 20, 2025	310	13.79	13.79			-			
SINGLE STOCK FUTURE (NCBA)												
20-Jun-24	KE9400003324	June 16, 2023	June 20, 2024	37	39.89	38.55			1			
19-Sep-24	KE9400004769	September 22, 2023	September 19, 2024	128	41.48	40.07			-			
19-Dec-24	KE9400005980	December 22, 2023	December 19, 2024	219	43.09	41.66			-			
20-Mar-25	KE9400007432	March 22, 2024	March 20, 2025	310	43.28	43.28			-			
SINGLE STOCK FUTURE (COOP)												
20-Jun-24	KE9400003548	June 16, 2023	June 20, 2024	37	12.96	12.27			6			
19-Sep-24	KE9400004876	September 22, 2023	September 19, 2024	128	13.48	12.76			-			
19-Dec-24	KE9400006095	December 22, 2023	December 19, 2024	219	14.00	13.27			-			
20-Mar-25	KE9400007549	March 22, 2024	March 20, 2025	310	13.78	13.78			-			
SINGLE STOCK FUTURE (SCBK)												
20-Jun-24	KE9400003654	June 16, 2023	June 20, 2024	37	186.50	180.30			-			
19-Sep-24	KE9400004983	September 22, 2023	September 19, 2024	128	187.95	187.40			-			
19-Dec-24	KE9400006103	December 22, 2023	December 19, 2024	219	195.25	188.85			-			
20-Mar-25	KE9400007655	March 22, 2024	March 20, 2025	310	196.20	196.20			-			
SINGLE STOCK FUTURE (IMHP)												
20-Jun-24	KE9400003878	June 16, 2023	June 20, 2024	37	18.86	18.21			-			
19-Sep-24	KE9400005097	September 22, 2023	September 19, 2024	128	19.62	18.93			-			
19-Dec-24	KE9400006210	December 22, 2023	December 19, 2024	219	20.38	19.68			-			
20-Mar-25	KE9400007762	March 22, 2024	March 20, 2025	310	20.45	20.45			-			
Total Volumes					Total Value		Total Open Interest					
Today		Previous			Today		Previous		Today		Previous	
4		35			175,240		952,550		401		401	
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:												
DISCLAIMER: Utmost care has been taken in the preparation of this report. However, the Nairobi Securities Exchange does not warrant accuracy, adequacy or completeness of this information and expressly disclaims liability for errors or omissions in this information. No warranty of any kind, implied, express or statutory is given in conjunction with the information.												