

NSE nairobi securities exchange <small>Discover Opportunity</small>		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
									June 12, 2024
INDEX (N25I)									
20-Jun-24	KE9400002656	June 16, 2023	June 20, 2024	8	2,949	2,950			-
19-Sep-24	KE9400004090	September 22, 2023	September 19, 2024	99	3,034	3,035			-
19-Dec-24	KE9400005212	December 22, 2023	December 19, 2024	190	3,129	3,130			-
20-Mar-25	KE9400006434	March 22, 2024	March 20, 2025	281	3,223	3,224			-
INDEX (25MN)									
20-Jun-24	KE9400002540	June 16, 2023	June 20, 2024	8	2,949	2,950			-
19-Sep-24	KE9400003985	September 22, 2023	September 19, 2024	99	3,034	3,035			-
19-Dec-24	KE9400005105	December 22, 2023	December 19, 2024	190	3,129	3,130			-
20-Mar-25	KE9400006327	March 22, 2024	March 20, 2025	281	3,223	3,224			-
SINGLE STOCK FUTURE (SCOM)									
20-Jun-24	KE9400002763	June 16, 2023	June 20, 2024	8	18.15	17.90			239
19-Sep-24	KE9400004108	September 22, 2023	September 19, 2024	99	18.21	18.17			27
19-Dec-24	KE9400005329	December 22, 2023	December 19, 2024	190	18.95	18.91			-
20-Mar-25	KE9400006457	March 22, 2024	March 20, 2025	281	19.70	19.65			-
SINGLE STOCK FUTURE (EQTY)									
20-Jun-24	KE9400002987	June 16, 2023	June 20, 2024	8	43.50	43.50	5	217,500	25
19-Sep-24	KE9400004322	September 22, 2023	September 19, 2024	99	45.55	45.31			1
19-Dec-24	KE9400005543	December 22, 2023	December 19, 2024	190	47.40	47.15			-
20-Mar-25	KE9400006988	March 22, 2024	March 20, 2025	281	49.27	49.01			-
SINGLE STOCK FUTURE (KCBG)									
20-Jun-24	KE9400002870	June 16, 2023	June 20, 2024	8	35.92	35.85	2	71,850	41
19-Sep-24	KE9400004215	September 22, 2023	September 19, 2024	99	36.91	37.44			7
19-Dec-24	KE9400005436	December 22, 2023	December 19, 2024	190	38.41	38.97			-
20-Mar-25	KE9400006764	March 22, 2024	March 20, 2025	281	39.92	40.50			-
SINGLE STOCK FUTURE (EABL)									
20-Jun-24	KE9400003100	June 16, 2023	June 20, 2024	8	142.35	141.25			-
19-Sep-24	KE9400004546	September 22, 2023	September 19, 2024	99	147.80	146.10			1
19-Dec-24	KE9400005766	December 22, 2023	December 19, 2024	190	153.85	152.05			-
20-Mar-25	KE9400007218	March 22, 2024	March 20, 2025	281	159.90	158.05			-
SINGLE STOCK FUTURE (BATA)									
20-Jun-24	KE9400003217	June 16, 2023	June 20, 2024	8	361.00	361.10			18
19-Sep-24	KE9400004652	September 22, 2023	September 19, 2024	99	374.80	363.00			10
19-Dec-24	KE9400005873	December 22, 2023	December 19, 2024	190	390.00	384.90			-
20-Mar-25	KE9400007325	March 22, 2024	March 20, 2025	281	405.40	400.10			-
SINGLE STOCK FUTURE (ABSA)									
20-Jun-24	KE9400003092	June 16, 2023	June 20, 2024	8	13.89	13.89			1
19-Sep-24	KE9400004439	September 22, 2023	September 19, 2024	99	14.42	14.43			-
19-Dec-24	KE9400005659	December 22, 2023	December 19, 2024	190	14.80	14.80			-
20-Mar-25	KE9400007093	March 22, 2024	March 20, 2025	281	15.38	15.39			-
SINGLE STOCK FUTURE (NCBA)									
20-Jun-24	KE9400003324	June 16, 2023	June 20, 2024	8	40.71	41.58			1
19-Sep-24	KE9400004769	September 22, 2023	September 19, 2024	99	42.27	43.17			-
19-Dec-24	KE9400005980	December 22, 2023	December 19, 2024	190	43.99	44.93			-
20-Mar-25	KE9400007432	March 22, 2024	March 20, 2025	281	45.72	46.70			-
SINGLE STOCK FUTURE (COOP)									
20-Jun-24	KE9400003548	June 16, 2023	June 20, 2024	8	13.69	13.69			6
19-Sep-24	KE9400004876	September 22, 2023	September 19, 2024	99	14.21	13.95			1
19-Dec-24	KE9400006095	December 22, 2023	December 19, 2024	190	14.79	14.80			-
20-Mar-25	KE9400007549	March 22, 2024	March 20, 2025	281	15.37	15.38			-
SINGLE STOCK FUTURE (SCBK)									
20-Jun-24	KE9400003654	June 16, 2023	June 20, 2024	8	194.00	192.35			-
19-Sep-24	KE9400004983	September 22, 2023	September 19, 2024	99	201.45	199.70			-
19-Dec-24	KE9400006103	December 22, 2023	December 19, 2024	190	203.60	201.80			-
20-Mar-25	KE9400007655	March 22, 2024	March 20, 2025	281	211.65	209.75			-
SINGLE STOCK FUTURE (IMHP)									
20-Jun-24	KE9400003878	June 16, 2023	June 20, 2024	8	22.36	20.66			-
19-Sep-24	KE9400005097	September 22, 2023	September 19, 2024	99	23.22	21.46			-
19-Dec-24	KE9400006210	December 22, 2023	December 19, 2024	190	24.16	22.33			-
20-Mar-25	KE9400007762	March 22, 2024	March 20, 2025	281	25.12	23.21			-
Total Volumes					Total Value		Total Open Interest		
Today		Previous			Today		Today		Previous
7		65			289,350 2,100,000		378		378
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									
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