

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
									May 15, 2024
INDEX (N25I)									
20-Jun-24	KE9400002656	June 16, 2023	June 20, 2024	36	2,873	2,954			-
19-Sep-24	KE9400004090	September 22, 2023	September 19, 2024	127	2,960	3,045			-
19-Dec-24	KE9400005212	December 22, 2023	December 19, 2024	218	3,051	3,135			-
20-Mar-25	KE9400006434	March 22, 2024	March 20, 2025	309	3,140	3,132			-
INDEX (25MN)									
20-Jun-24	KE9400002540	June 16, 2023	June 20, 2024	36	2,873	2,954			-
19-Sep-24	KE9400003985	September 22, 2023	September 19, 2024	127	2,960	3,045			-
19-Dec-24	KE9400005105	December 22, 2023	December 19, 2024	218	3,051	3,135			-
20-Mar-25	KE9400006327	March 22, 2024	March 20, 2025	309	3,140	3,132			-
SINGLE STOCK FUTURE (SCOM)									
20-Jun-24	KE9400002763	June 16, 2023	June 20, 2024	36	17.05	17.65	20	341,000	304
19-Sep-24	KE9400004108	September 22, 2023	September 19, 2024	127	17.54	18.36			-
19-Dec-24	KE9400005329	December 22, 2023	December 19, 2024	218	18.24	19.07			-
20-Mar-25	KE9400006657	March 22, 2024	March 20, 2025	309	18.95	19.08			-
SINGLE STOCK FUTURE (EQTY)									
20-Jun-24	KE9400002987	June 16, 2023	June 20, 2024	36	40.56	43.81			43
19-Sep-24	KE9400004322	September 22, 2023	September 19, 2024	127	42.15	44.19			-
19-Dec-24	KE9400005543	December 22, 2023	December 19, 2024	218	43.84	45.90			-
20-Mar-25	KE9400006988	March 22, 2024	March 20, 2025	309	45.54	44.73			-
SINGLE STOCK FUTURE (KCBG)									
20-Jun-24	KE9400002870	June 16, 2023	June 20, 2024	36	30.60	31.72	14	428,400	14
19-Sep-24	KE9400004215	September 22, 2023	September 19, 2024	127	31.97	32.99			5
19-Dec-24	KE9400005436	December 22, 2023	December 19, 2024	218	33.25	34.27			-
20-Mar-25	KE9400006764	March 22, 2024	March 20, 2025	309	34.54	34.23			-
SINGLE STOCK FUTURE (EABL)									
20-Jun-24	KE9400003100	June 16, 2023	June 20, 2024	36	155.55	157.35			-
19-Sep-24	KE9400004546	September 22, 2023	September 19, 2024	127	160.45	163.60			-
19-Dec-24	KE9400005766	December 22, 2023	December 19, 2024	218	166.85	170.00			-
20-Mar-25	KE9400007218	March 22, 2024	March 20, 2025	309	173.30	178.00			-
SINGLE STOCK FUTURE (BATK)									
20-Jun-24	KE9400003217	June 16, 2023	June 20, 2024	36	369.55	380.05			18
19-Sep-24	KE9400004652	September 22, 2023	September 19, 2024	127	379.05	395.25			-
19-Dec-24	KE9400005873	December 22, 2023	December 19, 2024	218	394.20	410.60			-
20-Mar-25	KE9400007325	March 22, 2024	March 20, 2025	309	409.55	410.20			-
SINGLE STOCK FUTURE (ABSA)									
20-Jun-24	KE9400003092	June 16, 2023	June 20, 2024	36	12.82	13.07			4
19-Sep-24	KE9400004439	September 22, 2023	September 19, 2024	127	13.33	13.38			-
19-Dec-24	KE9400005659	December 22, 2023	December 19, 2024	218	13.65	13.90			-
20-Mar-25	KE9400007093	March 22, 2024	March 20, 2025	309	14.18	13.79			-
SINGLE STOCK FUTURE (NCBA)									
20-Jun-24	KE9400003324	June 16, 2023	June 20, 2024	36	38.06	39.89			1
19-Sep-24	KE9400004769	September 22, 2023	September 19, 2024	127	39.56	41.48			-
19-Dec-24	KE9400005980	December 22, 2023	December 19, 2024	218	41.14	43.09			-
20-Mar-25	KE9400007432	March 22, 2024	March 20, 2025	309	42.73	43.28			-
SINGLE STOCK FUTURE (COOP)									
20-Jun-24	KE9400003548	June 16, 2023	June 20, 2024	36	12.57	12.96			6
19-Sep-24	KE9400004876	September 22, 2023	September 19, 2024	127	13.06	13.48			-
19-Dec-24	KE9400006095	December 22, 2023	December 19, 2024	218	13.58	14.00			-
20-Mar-25	KE9400007549	March 22, 2024	March 20, 2025	309	14.11	13.78			-
SINGLE STOCK FUTURE (SCBK)									
20-Jun-24	KE9400003654	June 16, 2023	June 20, 2024	36	180.65	186.50			-
19-Sep-24	KE9400004983	September 22, 2023	September 19, 2024	127	187.75	187.95			-
19-Dec-24	KE9400006103	December 22, 2023	December 19, 2024	218	189.25	195.25			-
20-Mar-25	KE9400007655	March 22, 2024	March 20, 2025	309	196.60	196.20			-
SINGLE STOCK FUTURE (IMHP)									
20-Jun-24	KE9400003878	June 16, 2023	June 20, 2024	36	18.09	18.86			-
19-Sep-24	KE9400005097	September 22, 2023	September 19, 2024	127	18.80	19.42			-
19-Dec-24	KE9400006210	December 22, 2023	December 19, 2024	218	19.55	20.38			-
20-Mar-25	KE9400007762	March 22, 2024	March 20, 2025	309	20.31	20.45			-
Total Volumes					Total Value		Total Open Interest		
Today		Previous			Today	Previous	Today	Previous	
34		4			769,400	175,240	395	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

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