

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 16, 2024
INDEX (N25I)									
20-Jun-24	KE9400002656	June 16, 2023	June 20, 2024	35	2.880	2.873			-
19-Sep-24	KE9400004090	September 22, 2023	September 19, 2024	126	2.967	2.960			-
19-Dec-24	KE9400005212	December 22, 2023	December 19, 2024	217	3.038	3.051			-
20-Mar-25	KE9400006434	March 22, 2024	March 20, 2025	308	3.147	3.140			-
INDEX (25MN)									
20-Jun-24	KE9400002540	June 16, 2023	June 20, 2024	35	2.880	2.873			-
19-Sep-24	KE9400003985	September 22, 2023	September 19, 2024	126	2.967	2.960			-
19-Dec-24	KE9400005105	December 22, 2023	December 19, 2024	217	3.058	3.051			-
20-Mar-25	KE9400006327	March 22, 2024	March 20, 2025	308	3.147	3.140			-
SINGLE STOCK FUTURE (SCOM)									
20-Jun-24	KE9400002763	June 16, 2023	June 20, 2024	35	17.48	17.05			304
19-Sep-24	KE9400004108	September 22, 2023	September 19, 2024	126	17.53	17.54			-
19-Dec-24	KE9400005329	December 22, 2023	December 19, 2024	217	18.23	18.24			-
20-Mar-25	KE9400006657	March 22, 2024	March 20, 2025	308	18.94	18.95			-
SINGLE STOCK FUTURE (EQTY)									
20-Jun-24	KE9400002987	June 16, 2023	June 20, 2024	35	44.02	40.56	4	176,100	43
19-Sep-24	KE9400004322	September 22, 2023	September 19, 2024	126	42.24	42.15			-
19-Dec-24	KE9400005543	December 22, 2023	December 19, 2024	217	43.93	43.84			-
20-Mar-25	KE9400006988	March 22, 2024	March 20, 2025	308	45.63	45.54			-
SINGLE STOCK FUTURE (KCBG)									
20-Jun-24	KE9400002870	June 16, 2023	June 20, 2024	35	31.30	30.60	7	219,100	21
19-Sep-24	KE9400004215	September 22, 2023	September 19, 2024	126	32.43	31.97			5
19-Dec-24	KE9400005436	December 22, 2023	December 19, 2024	217	33.73	33.25			-
20-Mar-25	KE9400006764	March 22, 2024	March 20, 2025	308	35.04	34.54			-
SINGLE STOCK FUTURE (EABL)									
20-Jun-24	KE9400003100	June 16, 2023	June 20, 2024	35	153.20	155.55			-
19-Sep-24	KE9400004546	September 22, 2023	September 19, 2024	126	158.00	160.45			-
19-Dec-24	KE9400005766	December 22, 2023	December 19, 2024	217	164.30	166.85			-
20-Mar-25	KE9400007218	March 22, 2024	March 20, 2025	308	170.70	173.30			-
SINGLE STOCK FUTURE (BATK)									
20-Jun-24	KE9400003217	June 16, 2023	June 20, 2024	35	369.15	369.55			18
19-Sep-24	KE9400004652	September 22, 2023	September 19, 2024	126	378.60	379.05			-
19-Dec-24	KE9400005873	December 22, 2023	December 19, 2024	217	393.75	394.20			-
20-Mar-25	KE9400007325	March 22, 2024	March 20, 2025	308	409.05	409.55			-
SINGLE STOCK FUTURE (ABSA)									
20-Jun-24	KE9400003092	June 16, 2023	June 20, 2024	35	13.07	12.82			4
19-Sep-24	KE9400004439	September 22, 2023	September 19, 2024	126	13.58	13.33			-
19-Dec-24	KE9400005659	December 22, 2023	December 19, 2024	217	13.92	13.65			-
20-Mar-25	KE9400007093	March 22, 2024	March 20, 2025	308	14.46	14.18			-
SINGLE STOCK FUTURE (NCBA)									
20-Jun-24	KE9400003324	June 16, 2023	June 20, 2024	35	38.14	38.06			1
19-Sep-24	KE9400004769	September 22, 2023	September 19, 2024	126	39.65	39.56			-
19-Dec-24	KE9400005980	December 22, 2023	December 19, 2024	217	41.23	41.14			-
20-Mar-25	KE9400007432	March 22, 2024	March 20, 2025	308	42.83	42.73			-
SINGLE STOCK FUTURE (COOP)									
20-Jun-24	KE9400003548	June 16, 2023	June 20, 2024	35	12.56	12.57			6
19-Sep-24	KE9400004876	September 22, 2023	September 19, 2024	126	13.06	13.06			-
19-Dec-24	KE9400006095	December 22, 2023	December 19, 2024	217	13.58	13.58			-
20-Mar-25	KE9400007549	March 22, 2024	March 20, 2025	308	14.11	14.11			-
SINGLE STOCK FUTURE (SCBK)									
20-Jun-24	KE9400003654	June 16, 2023	June 20, 2024	35	182.35	180.65			-
19-Sep-24	KE9400004983	September 22, 2023	September 19, 2024	126	189.50	187.75			-
19-Dec-24	KE9400006103	December 22, 2023	December 19, 2024	217	191.10	189.25			-
20-Mar-25	KE9400007655	March 22, 2024	March 20, 2025	308	198.50	196.60			-
SINGLE STOCK FUTURE (IMHP)									
20-Jun-24	KE9400003878	June 16, 2023	June 20, 2024	35	18.44	18.09			-
19-Sep-24	KE9400005097	September 22, 2023	September 19, 2024	126	19.16	18.80			-
19-Dec-24	KE9400006210	December 22, 2023	December 19, 2024	217	19.93	19.55			-
20-Mar-25	KE9400007762	March 22, 2024	March 20, 2025	308	20.70	20.31			-