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
									August 29, 2023
INDEX (N25I)									
21-Sep-23	**KE8000003767**	September 16, 2022	September 21, 2023	23	2,578	2,576			-
21-Dec-23	**KE9100007765**	December 16, 2022	December 21, 2023	114	2,637	2,635			-
21-Mar-24	**KE9400001435**	March 17, 2023	March 21, 2024	205	2,694	2,692			-
20-Jun-24	**KE9400002656**	June 16, 2023	June 20, 2024	296	2,759	2,757			-
INDEX (25MN)									
21-Sep-23	**KE8000003650**	September 16, 2022	September 21, 2023	23	2,578	2,576			1
21-Dec-23	**KE9100007658**	December 16, 2022	December 21, 2023	114	2,637	2,635			2
21-Mar-24	**KE9400001328**	March 17, 2023	March 21, 2024	205	2,694	2,692			2
20-Jun-24	**KE9400002540**	June 16, 2023	June 20, 2024	296	2,759	2,757			-
SINGLE STOCK FUTURE (SCOM)									
21-Sep-23	**KE8000003874**	September 16, 2022	September 21, 2023	23	15.56	15.52	4	62,270	49
21-Dec-23	**KE9100007872**	December 16, 2022	December 21, 2023	114	16.08	16.09			-
21-Mar-24	**KE9400001542**	March 17, 2023	March 21, 2024	205	16.59	16.60			-
20-Jun-24	**KE9400002763**	June 16, 2023	June 20, 2024	296	17.16	17.17			-
SINGLE STOCK FUTURE (EQTY)									
21-Sep-23	**KE8000004096**	September 16, 2022	September 21, 2023	23	39.79	39.85			21
21-Dec-23	**KE9100007989**	December 16, 2022	December 21, 2023	114	41.11	41.18			-
21-Mar-24	**KE9400001765**	March 17, 2023	March 21, 2024	205	42.42	42.49			-
20-Jun-24	**KE9400002987**	June 16, 2023	June 20, 2024	296	43.87	43.94			-
SINGLE STOCK FUTURE (KCBG)									
21-Sep-23	**KE8000004104**	September 16, 2022	September 21, 2023	23	24.66	25.04	3	74,000	23
21-Dec-23	**KE9100008094**	December 16, 2022	December 21, 2023	114	23.72	23.78			-
21-Mar-24	**KE9400001658**	March 17, 2023	March 21, 2024	205	24.47	24.53			-
20-Jun-24	**KE9400002870**	June 16, 2023	June 20, 2024	296	25.31	25.37			-
SINGLE STOCK FUTURE (EABL)									
21-Sep-23	**KE8000004328**	September 16, 2022	September 21, 2023	23	132.45	134.50			5
21-Dec-23	**KE9100008102**	December 16, 2022	December 21, 2023	114	136.85	139.00			-
21-Mar-24	**KE9400001989**	March 17, 2023	March 21, 2024	205	141.20	143.40			-
20-Jun-24	**KE9400003100**	June 16, 2023	June 20, 2024	296	146.05	148.30			-
SINGLE STOCK FUTURE (BATK)									
21-Sep-23	**KE8000004435**	September 16, 2022	September 21, 2023	23	420.00	421.45	1	42,000	11
21-Dec-23	**KE9100008219**	December 16, 2022	December 21, 2023	114	435.85	435.45			-
21-Mar-24	**KE9400002094**	March 17, 2023	March 21, 2024	205	449.70	449.35			-
20-Jun-24	**KE9400003217**	June 16, 2023	June 20, 2024	296	465.05	464.70			-
SINGLE STOCK FUTURE (ABSA)									
21-Sep-23	**KE8000004542**	September 16, 2022	September 21, 2023	23	11.23	11.09			-
21-Dec-23	**KE9100008326**	December 16, 2022	December 21, 2023	114	11.61	11.45			-
21-Mar-24	**KE9400001872**	March 17, 2023	March 21, 2024	205	11.98	11.82			-
20-Jun-24	**KE9400003092**	June 16, 2023	June 20, 2024	296	12.39	12.22			-
SINGLE STOCK FUTURE (NCBA)									
21-Sep-23	**KE8000004658**	September 16, 2022	September 21, 2023	23	37.08	36.74			-
21-Dec-23	**KE9100008433**	December 16, 2022	December 21, 2023	114	38.32	37.96			-
21-Mar-24	**KE9400002102**	March 17, 2023	March 21, 2024	205	39.54	39.18			-
20-Jun-24	**KE9400003324**	June 16, 2023	June 20, 2024	296	40.89	40.51			-
SINGLE STOCK FUTURE (COOP)									
21-Sep-23	**KE8000004765**	September 16, 2022	September 21, 2023	23	11.38	11.49			-
21-Dec-23	**KE9100008540**	December 16, 2022	December 21, 2023	114	11.76	11.87			-
21-Mar-24	**KE9400002219**	March 17, 2023	March 21, 2024	205	12.14	12.25			-
20-Jun-24	**KE9400003548**	June 16, 2023	June 20, 2024	296	12.55	12.67			-
SINGLE STOCK FUTURE (SCBK)									
21-Sep-23	**KE8000004872**	September 16, 2022	September 21, 2023	23	160.90	160.20			-
21-Dec-23	**KE9100008656**	December 16, 2022	December 21, 2023	114	160.25	159.50			-
21-Mar-24	**KE9400002326**	March 17, 2023	March 21, 2024	205	165.35	164.60			-
20-Jun-24	**KE9400003654**	June 16, 2023	June 20, 2024	296	171.00	170.25			-
SINGLE STOCK FUTURE (IMHP)									
21-Sep-23	**KE8000004989**	September 16, 2022	September 21, 2023	23	18.38	18.14			-
21-Dec-23	**KE9100008763**	December 16, 2022	December 21, 2023	114	19.00	18.74			-
21-Mar-24	**KE9400002433**	March 17, 2023	March 21, 2024	205	19.60	19.34			-
20-Jun-24	**KE9400003878**	June 16, 2023	June 20, 2024	296	20.27	20.00			-

Total Volumes	
Today	Previous
8	6

Total Value	
Today	Previous
178,270	131,240

Total Open Interest	
Today	Previous
114	112

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.

Nominal:
SSF- 1000 below Kes.100
100 above Kes.100
INDEX-100
MINI-INDEX - 10

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