nairobi securities exchange

Discover Opportunity

next NSE Derivatives Market

DERIVATIVES PRICELIST

August 15, 2024

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
INDEX (N25I)									
19-Sep-24	**KE9400004090**	September 22, 2023	September 19, 2024	35	2,761	2,757			-
19-Dec-24	**KE9400005212**	December 22, 2023	December 19, 2024	126	2,845	2,841			-
20-Mar-25	**KE9400006434**	March 22, 2024	March 20, 2025	217	2,936	2,932			-
20-Jun-25	**KE9400007986**	June 21, 2024	June 19, 2025	308	3,026	3,022			-
INDEX (25MN)									
19-Sep-24	**KE9400003985**	September 22, 2023	September 19, 2024	35	2,761	2,757			5
19-Dec-24	**KE9400005105**	December 22, 2023	December 19, 2024	126	2,845	2,841			-
20-Mar-25	**KE9400006327**	March 22, 2024	March 20, 2025	217	2,936	2,932			-
20-Jun-25	**KE9400007870**	June 21, 2024	June 19, 2025	308	3,026	3,022			-
SINGLE STOCK FUTURE (SCOM)									
19-Sep-24	**KE9400004108**	September 22, 2023	September 19, 2024	35	14.55	14.79	20	291,000	42
19-Dec-24	**KE9400005329**	December 22, 2023	December 19, 2024	126	15.40	15.40	60	924,000	70
20-Mar-25	**KE9400006657**	March 22, 2024	March 20, 2025	217	16.17	16.02			-
20-Jun-25	**KE9400008109**	June 21, 2024	June 19, 2025	308	16.82	16.66			
SINGLE STOCK FUTURE (EQTY)									
19-Sep-24	**KE9400004322**	September 22, 2023	September 19, 2024	35	41.02	40.63			69
19-Dec-24	**KE9400005543**	December 22, 2023	December 19, 2024	126	42.65	42.25			-
20-Mar-25	**KE9400006988**	March 22, 2024	March 20, 2025	217	44.41	43.99			-
20-Jun-25	**KE9400008323**	June 21, 2024	June 19, 2025	308	46.19	45.75			-
SINGLE STOCK FUTURE (KCBG)									
19-Sep-24	**KE9400004215**	September 22, 2023	September 19, 2024	35	29.40	30.29	36	1,058,400	47
19-Dec-24	**KE9400005436**	December 22, 2023	December 19, 2024	126	30.91	31.50			30
20-Mar-25	**KE9400006764**	March 22, 2024	March 20, 2025	217	32.18	32.80			100
20-Jun-25	**KE9400008216**	June 21, 2024	June 19, 2025	308	33.47	34.11			-
SINGLE STOCK FUTURE (EABL)									
19-Sep-24	**KE9400004546**	September 22, 2023	September 19, 2024	35	148.95	148.50			-
19-Dec-24	**KE9400005766**	December 22, 2023	December 19, 2024	126	154.85	154.40			-
20-Mar-25	**KE9400007218**	March 22, 2024	March 20, 2025	217	161.25	160.75			-
20-Jun-25	**KE9400008547**	June 21, 2024	June 19, 2025	308	167.70	167.20			
SINGLE STOCK FUTURE (BATK)									
19-Sep-24	**KE9400004652**	September 22, 2023	September 19, 2024	35	340.30	354.90			5
19-Dec-24	**KE9400005873**	December 22, 2023	December 19, 2024	126	353.85	369.00			-
20-Mar-25	**KE9400007325**	March 22, 2024	March 20, 2025	217	368.45	384.20			-
20-Jun-25	**KE9400008653**	June 21, 2024	June 19, 2025	308	383.20	399.65			-
SINGLE STOCK FUTURE (ABSA)									
19-Sep-24	**KE9400004439**	September 22, 2023	September 19, 2024	35	14.18	14.03			-
19-Dec-24	**KE9400005659**	December 22, 2023	December 19, 2024	126	14.74	14.59			-
20-Mar-25	**KE9400007093**	March 22, 2024	March 20, 2025	217	15.35	15.19			-
20-Jun-25	**KE9400008430**	June 21, 2024	June 19, 2025	308	15.97	15.80			-
SINGLE STOCK FUTURE (NCBA)									
19-Sep-24	**KE9400004769**	September 22, 2023	September 19, 2024	35	39.50	39.51			3
19-Dec-24	**KE9400005980**	December 22, 2023	December 19, 2024	126	41.07	41.09			-
20-Mar-25	**KE9400007432**	March 22, 2024	March 20, 2025	217	42.76	42.78			-
20-Jun-25	**KE9400008760**	June 21, 2024	June 19, 2025	308	44.48	44.50			-
SINGLE STOCK FUTURE (COOP)									
19-Sep-24	**KE9400004876**	September 22, 2023	September 19, 2024	35	12.70	12.87	15	190,500	5
19-Dec-24	**KE9400006095**	December 22, 2023	December 19, 2024	126	13.48	13.38			-
20-Mar-25	**KE9400007549**	March 22, 2024	March 20, 2025	217	14.03	13.93			-
20-Jun-25	**KE9400008877**	June 21, 2024	June 19, 2025	308	14.60	14.49			-
SINGLE STOCK FUTURE (SCBK)									
19-Sep-24	**KE9400004983**	September 22, 2023	September 19, 2024	35	192.15	191.20			-
19-Dec-24	**KE9400006103**	December 22, 2023	December 19, 2024	126	192.80	192.80	1	19,280	1
20-Mar-25	**KE9400007655**	March 22, 2024	March 20, 2025	217	201.80	200.80			-
20-Jun-25	**KE9400008984**	June 21, 2024	June 19, 2025	308	209.90	208.85			-
SINGLE STOCK FUTURE (IMHP)									
19-Sep-24	**KE9400005097**	September 22, 2023	September 19, 2024	35	20.66	20.77			-
19-Dec-24	**KE9400006210**	December 22, 2023	December 19, 2024	126	21.48	21.60			-
20-Mar-25	**KE9400007762**	March 22, 2024	March 20, 2025	217	22.37	22.49			-
20-Jun-25	**KE9400009099**	June 21, 2024	June 19, 2025	308	23.27	23.39			-

Total Volumes	
Today	**Previous**
132	10

Total Value	
Today	**Previous**
2,483,180	154,000

Total Open Interest	
Today	**Previous**
377	387

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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