nairobi securities exchange

next NSE Derivatives Market

DERIVATIVES PRICELIST

August 23, 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	27	2,844	2,868			-
19-Dec-24	**KE9400005212**	December 22, 2023	December 19, 2024	118	2,928	2,954			-
20-Mar-25	**KE9400006434**	March 22, 2024	March 20, 2025	209	3,021	3,048			-
20-Jun-25	**KE9400007986**	June 21, 2024	June 19, 2025	300	3,113	3,140			-
INDEX (25MN)									
19-Sep-24	**KE9400003985**	September 22, 2023	September 19, 2024	27	2,844	2,868			5
19-Dec-24	**KE9400005105**	December 22, 2023	December 19, 2024	118	2,928	2,954			-
20-Mar-25	**KE9400006327**	March 22, 2024	March 20, 2025	209	3,021	3,048			-
20-Jun-25	**KE9400007870**	June 21, 2024	June 19, 2025	300	3,113	3,140			-
SINGLE STOCK FUTURE (SCOM)									
19-Sep-24	**KE9400004108**	September 22, 2023	September 19, 2024	27	15.14	15.20			36
19-Dec-24	**KE9400005329**	December 22, 2023	December 19, 2024	118	15.74	15.80			85
20-Mar-25	**KE9400006657**	March 22, 2024	March 20, 2025	209	16.39	16.45			-
20-Jun-25	**KE9400008109**	June 21, 2024	June 19, 2025	300	17.04	17.11			
SINGLE STOCK FUTURE (EQTY)									
19-Sep-24	**KE9400004322**	September 22, 2023	September 19, 2024	27	40.89	40.75			69
19-Dec-24	**KE9400005543**	December 22, 2023	December 19, 2024	118	42.50	42.36			-
20-Mar-25	**KE9400006988**	March 22, 2024	March 20, 2025	209	44.24	44.11			-
20-Jun-25	**KE9400008323**	June 21, 2024	June 19, 2025	300	46.01	45.87			-
SINGLE STOCK FUTURE (KCBG)									
19-Sep-24	**KE9400004215**	September 22, 2023	September 19, 2024	27	32.26	32.57			47
19-Dec-24	**KE9400005436**	December 22, 2023	December 19, 2024	118	32.05	33.86	9	288,450	32
20-Mar-25	**KE9400006764**	March 22, 2024	March 20, 2025	209	34.90	35.25			100
20-Jun-25	**KE9400008216**	June 21, 2024	June 19, 2025	300	36.30	36.66			-
SINGLE STOCK FUTURE (EABL)									
19-Sep-24	**KE9400004546**	September 22, 2023	September 19, 2024	27	138.60	143.95			-
19-Dec-24	**KE9400005766**	December 22, 2023	December 19, 2024	118	144.05	143.05			15
20-Mar-25	**KE9400007218**	March 22, 2024	March 20, 2025	209	150.00	155.80			-
20-Jun-25	**KE9400008547**	June 21, 2024	June 19, 2025	300	156.00	162.05			
SINGLE STOCK FUTURE (BATK)									
19-Sep-24	**KE9400004652**	September 22, 2023	September 19, 2024	27	348.30	350.70			5
19-Dec-24	**KE9400005873**	December 22, 2023	December 19, 2024	118	362.00	364.55			-
20-Mar-25	**KE9400007325**	March 22, 2024	March 20, 2025	209	376.90	379.60			-
20-Jun-25	**KE9400008653**	June 21, 2024	June 19, 2025	300	391.95	394.70			-
SINGLE STOCK FUTURE (ABSA)									
19-Sep-24	**KE9400004439**	September 22, 2023	September 19, 2024	27	14.34	14.29			-
19-Dec-24	**KE9400005659**	December 22, 2023	December 19, 2024	118	14.90	14.86			-
20-Mar-25	**KE9400007093**	March 22, 2024	March 20, 2025	209	15.51	15.47			-
20-Jun-25	**KE9400008430**	June 21, 2024	June 19, 2025	300	16.13	16.08			-
SINGLE STOCK FUTURE (NCBA)									
19-Sep-24	**KE9400004769**	September 22, 2023	September 19, 2024	27	42.40	41.51			3
19-Dec-24	**KE9400005980**	December 22, 2023	December 19, 2024	118	44.07	43.15			-
20-Mar-25	**KE9400007432**	March 22, 2024	March 20, 2025	209	45.88	44.93			-
20-Jun-25	**KE9400008760**	June 21, 2024	June 19, 2025	300	47.72	46.72			-
SINGLE STOCK FUTURE (COOP)									
19-Sep-24	**KE9400004876**	September 22, 2023	September 19, 2024	27	13.28	13.00			5
19-Dec-24	**KE9400006095**	December 22, 2023	December 19, 2024	118	13.80	13.75			-
20-Mar-25	**KE9400007549**	March 22, 2024	March 20, 2025	209	14.37	14.32			-
20-Jun-25	**KE9400008877**	June 21, 2024	June 19, 2025	300	14.94	14.89			-
SINGLE STOCK FUTURE (SCBK)									
19-Sep-24	**KE9400004983**	September 22, 2023	September 19, 2024	27	211.25	201.20			-
19-Dec-24	**KE9400006103**	December 22, 2023	December 19, 2024	118	213.55	203.15			1
20-Mar-25	**KE9400007655**	March 22, 2024	March 20, 2025	209	222.30	211.55			-
20-Jun-25	**KE9400008984**	June 21, 2024	June 19, 2025	300	231.20	219.95			-
SINGLE STOCK FUTURE (IMHP)									
19-Sep-24	**KE9400005097**	September 22, 2023	September 19, 2024	27	28.07	31.16			1
19-Dec-24	**KE9400006210**	December 22, 2023	December 19, 2024	118	29.17	32.39			-
20-Mar-25	**KE9400007762**	March 22, 2024	March 20, 2025	209	30.37	33.72			-
20-Jun-25	**KE9400009099**	June 21, 2024	June 19, 2025	300	31.58	35.07			-

Total Volumes	
Today	**Previous**
9	16

Total Value	
Today	**Previous**
288,450	227,575

Total Open Interest	
Today	**Previous**
404	411

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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