nairobi securities exchange

Discover Opportunity

next NSE Derivatives Market

DERIVATIVES PRICELIST

July 12, 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	69	2,967	2,955			-
19-Dec-24	**KE9400005212**	December 22, 2023	December 19, 2024	160	3,062	3,050			-
20-Mar-25	**KE9400006434**	March 22, 2024	March 20, 2025	251	3,157	3,144			-
20-Jun-25	**KE9400007986**	June 21, 2024	June 19, 2025	342	3,253	3,239			-
INDEX (25MN)									
19-Sep-24	**KE9400003985**	September 22, 2023	September 19, 2024	69	2,967	2,955			5
19-Dec-24	**KE9400005105**	December 22, 2023	December 19, 2024	160	3,062	3,050			-
20-Mar-25	**KE9400006327**	March 22, 2024	March 20, 2025	251	3,157	3,144			-
20-Jun-25	**KE9400007870**	June 21, 2024	June 19, 2025	342	3,253	3,239			-
SINGLE STOCK FUTURE (SCOM)									
19-Sep-24	**KE9400004108**	September 22, 2023	September 19, 2024	69	17.30	16.89	5	86,500	38
19-Dec-24	**KE9400005329**	December 22, 2023	December 19, 2024	160	17.58	17.59			-
20-Mar-25	**KE9400006657**	March 22, 2024	March 20, 2025	251	18.29	18.30			-
20-Jun-25	**KE9400008109**	June 21, 2024	June 19, 2025	342	19.02	19.02			
SINGLE STOCK FUTURE (EQTY)									
19-Sep-24	**KE9400004322**	September 22, 2023	September 19, 2024	69	44.48	44.61			5
19-Dec-24	**KE9400005543**	December 22, 2023	December 19, 2024	160	46.32	46.44			-
20-Mar-25	**KE9400006988**	March 22, 2024	March 20, 2025	251	48.19	48.31			-
20-Jun-25	**KE9400008323**	June 21, 2024	June 19, 2025	342	50.11	50.23			-
SINGLE STOCK FUTURE (KCBG)									
19-Sep-24	**KE9400004215**	September 22, 2023	September 19, 2024	69	35.65	35.87	3	106,950	64
19-Dec-24	**KE9400005436**	December 22, 2023	December 19, 2024	160	36.53	37.35			30
20-Mar-25	**KE9400006764**	March 22, 2024	March 20, 2025	251	38.01	38.85			100
20-Jun-25	**KE9400008216**	June 21, 2024	June 19, 2025	342	39.52	40.39			-
SINGLE STOCK FUTURE (EABL)									
19-Sep-24	**KE9400004546**	September 22, 2023	September 19, 2024	69	154.10	146.70			15
19-Dec-24	**KE9400005766**	December 22, 2023	December 19, 2024	160	160.45	152.75			-
20-Mar-25	**KE9400007218**	March 22, 2024	March 20, 2025	251	166.95	158.90			-
20-Jun-25	**KE9400008547**	June 21, 2024	June 19, 2025	342	173.55	165.20			
SINGLE STOCK FUTURE (BATK)									
19-Sep-24	**KE9400004652**	September 22, 2023	September 19, 2024	69	363.90	363.30			22
19-Dec-24	**KE9400005873**	December 22, 2023	December 19, 2024	160	378.95	378.25			-
20-Mar-25	**KE9400007325**	March 22, 2024	March 20, 2025	251	394.25	393.50			-
20-Jun-25	**KE9400008653**	June 21, 2024	June 19, 2025	342	409.95	409.10			-
SINGLE STOCK FUTURE (ABSA)									
19-Sep-24	**KE9400004439**	September 22, 2023	September 19, 2024	69	14.28	14.44			-
19-Dec-24	**KE9400005659**	December 22, 2023	December 19, 2024	160	14.66	14.83			-
20-Mar-25	**KE9400007093**	March 22, 2024	March 20, 2025	251	15.25	15.42			-
20-Jun-25	**KE9400008430**	June 21, 2024	June 19, 2025	342	15.86	16.04			-
SINGLE STOCK FUTURE (NCBA)									
19-Sep-24	**KE9400004769**	September 22, 2023	September 19, 2024	69	42.32	42.35			1
19-Dec-24	**KE9400005980**	December 22, 2023	December 19, 2024	160	44.07	44.09			-
20-Mar-25	**KE9400007432**	March 22, 2024	March 20, 2025	251	45.86	45.87			-
20-Jun-25	**KE9400008760**	June 21, 2024	June 19, 2025	342	47.68	47.68			-
SINGLE STOCK FUTURE (COOP)									
19-Sep-24	**KE9400004876**	September 22, 2023	September 19, 2024	69	13.30	12.80			104
19-Dec-24	**KE9400006095**	December 22, 2023	December 19, 2024	160	13.85	13.91			-
20-Mar-25	**KE9400007549**	March 22, 2024	March 20, 2025	251	14.41	14.47			-
20-Jun-25	**KE9400008877**	June 21, 2024	June 19, 2025	342	14.99	15.05			-
SINGLE STOCK FUTURE (SCBK)									
19-Sep-24	**KE9400004983**	September 22, 2023	September 19, 2024	69	199.80	199.90			-
19-Dec-24	**KE9400006103**	December 22, 2023	December 19, 2024	160	202.05	202.10			-
20-Mar-25	**KE9400007655**	March 22, 2024	March 20, 2025	251	210.20	210.25			-
20-Jun-25	**KE9400008984**	June 21, 2024	June 19, 2025	342	218.60	218.60			-
SINGLE STOCK FUTURE (IMHP)									
19-Sep-24	**KE9400005097**	September 22, 2023	September 19, 2024	69		22.25			-
19-Dec-24	**KE9400006210**	December 22, 2023	December 19, 2024	160		23.17			-
20-Mar-25	**KE9400007762**	March 22, 2024	March 20, 2025	251		24.10			-
20-Jun-25	**KE9400009099**	June 21, 2024	June 19, 2025	342		25.06			-

Total Volumes	
Today	**Previous**
8	100

Total Value	
Today	**Previous**
193,450	1,280,000

Total Open Interest	
Today	**Previous**
384	376

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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