nairobi securities exchange

Discover Opportunity

next NSE Derivatives Market

DERIVATIVES PRICELIST

July 18, 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	63	2,947	2,972			-
19-Dec-24	**KE9400005212**	December 22, 2023	December 19, 2024	154	3,042	3,068			-
20-Mar-25	**KE9400006434**	March 22, 2024	March 20, 2025	245	3,137	3,164			-
20-Jun-25	**KE9400007986**	June 21, 2024	June 19, 2025	336	3,232	3,260			-
INDEX (25MN)									
19-Sep-24	**KE9400003985**	September 22, 2023	September 19, 2024	63	2,947	2,967			4
19-Dec-24	**KE9400005105**	December 22, 2023	December 19, 2024	154	3,042	3,068			-
20-Mar-25	**KE9400006327**	March 22, 2024	March 20, 2025	245	3,137	3,164			-
20-Jun-25	**KE9400007870**	June 21, 2024	June 19, 2025	336	3,232	3,260			-
SINGLE STOCK FUTURE (SCOM)									
19-Sep-24	**KE9400004108**	September 22, 2023	September 19, 2024	63	16.54	16.54	1	16,540	40
19-Dec-24	**KE9400005329**	December 22, 2023	December 19, 2024	154	16.89	17.22			-
20-Mar-25	**KE9400006657**	March 22, 2024	March 20, 2025	245	17.58	17.92			-
20-Jun-25	**KE9400008109**	June 21, 2024	June 19, 2025	336	18.28	18.63			
SINGLE STOCK FUTURE (EQTY)									
19-Sep-24	**KE9400004322**	September 22, 2023	September 19, 2024	63	43.80	43.20			40
19-Dec-24	**KE9400005543**	December 22, 2023	December 19, 2024	154	45.61	45.41			-
20-Mar-25	**KE9400006988**	March 22, 2024	March 20, 2025	245	47.46	47.26			-
20-Jun-25	**KE9400008323**	June 21, 2024	June 19, 2025	336	49.35	49.14			-
SINGLE STOCK FUTURE (KCBG)									
19-Sep-24	**KE9400004215**	September 22, 2023	September 19, 2024	63	35.14	35.10			84
19-Dec-24	**KE9400005436**	December 22, 2023	December 19, 2024	154	36.59	36.77			30
20-Mar-25	**KE9400006764**	March 22, 2024	March 20, 2025	245	38.08	38.26			100
20-Jun-25	**KE9400008216**	June 21, 2024	June 19, 2025	336	39.59	39.78			-
SINGLE STOCK FUTURE (EABL)									
19-Sep-24	**KE9400004546**	September 22, 2023	September 19, 2024	63	158.80	163.75			45
19-Dec-24	**KE9400005766**	December 22, 2023	December 19, 2024	154	165.35	170.50			-
20-Mar-25	**KE9400007218**	March 22, 2024	March 20, 2025	245	172.05	177.40			-
20-Jun-25	**KE9400008547**	June 21, 2024	June 19, 2025	336	178.90	184.45			
SINGLE STOCK FUTURE (BATK)									
19-Sep-24	**KE9400004652**	September 22, 2023	September 19, 2024	63	370.10	362.85			22
19-Dec-24	**KE9400005873**	December 22, 2023	December 19, 2024	154	385.35	377.80			-
20-Mar-25	**KE9400007325**	March 22, 2024	March 20, 2025	245	401.00	393.15			-
20-Jun-25	**KE9400008653**	June 21, 2024	June 19, 2025	336	417.00	408.80			-
SINGLE STOCK FUTURE (ABSA)									
19-Sep-24	**KE9400004439**	September 22, 2023	September 19, 2024	63	14.40	14.50			-
19-Dec-24	**KE9400005659**	December 22, 2023	December 19, 2024	154	14.78	14.89			-
20-Mar-25	**KE9400007093**	March 22, 2024	March 20, 2025	245	15.38	15.50			-
20-Jun-25	**KE9400008430**	June 21, 2024	June 19, 2025	336	15.99	16.12			-
SINGLE STOCK FUTURE (NCBA)									
19-Sep-24	**KE9400004769**	September 22, 2023	September 19, 2024	63	41.91	42.03			1
19-Dec-24	**KE9400005980**	December 22, 2023	December 19, 2024	154	43.63	43.76			-
20-Mar-25	**KE9400007432**	March 22, 2024	March 20, 2025	245	45.40	45.53			-
20-Jun-25	**KE9400008760**	June 21, 2024	June 19, 2025	336	47.21	47.35			-
SINGLE STOCK FUTURE (COOP)									
19-Sep-24	**KE9400004876**	September 22, 2023	September 19, 2024	63	13.42	13.40			120
19-Dec-24	**KE9400006095**	December 22, 2023	December 19, 2024	154	13.98	13.98			-
20-Mar-25	**KE9400007549**	March 22, 2024	March 20, 2025	245	14.54	14.55			-
20-Jun-25	**KE9400008877**	June 21, 2024	June 19, 2025	336	15.12	15.13			-
SINGLE STOCK FUTURE (SCBK)									
19-Sep-24	**KE9400004983**	September 22, 2023	September 19, 2024	63	198.50	198.05			-
19-Dec-24	**KE9400006103**	December 22, 2023	December 19, 2024	154	200.65	200.20			-
20-Mar-25	**KE9400007655**	March 22, 2024	March 20, 2025	245	208.80	208.35			-
20-Jun-25	**KE9400008984**	June 21, 2024	June 19, 2025	336	217.15	216.65			-
SINGLE STOCK FUTURE (IMHP)									
19-Sep-24	**KE9400005097**	September 22, 2023	September 19, 2024	63	22.08	22.19			-
19-Dec-24	**KE9400006210**	December 22, 2023	December 19, 2024	154	22.99	23.11			-
20-Mar-25	**KE9400007762**	March 22, 2024	March 20, 2025	245	23.92	24.04			-
20-Jun-25	**KE9400009099**	June 21, 2024	June 19, 2025	336	24.88	25.00			-

Total Volumes	
Today	**Previous**
1	31

Total Value	
Today	**Previous**
16,540	838,170

Total Open Interest	
Today	**Previous**
486	486

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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