nairobi securities exchange

Discover Opportunity

next NSE Derivatives Market

DERIVATIVES PRICELIST

July 26, 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	55	2,841	2,865			-
19-Dec-24	**KE9400005212**	December 22, 2023	December 19, 2024	146	2,931	2,956			-
20-Mar-25	**KE9400006434**	March 22, 2024	March 20, 2025	237	3,024	3,050			-
20-Jun-25	**KE9400007986**	June 21, 2024	June 19, 2025	328	3,116	3,142			-
INDEX (25MN)									
19-Sep-24	**KE9400003985**	September 22, 2023	September 19, 2024	55	2,841	2,865			4
19-Dec-24	**KE9400005105**	December 22, 2023	December 19, 2024	146	2,931	2,956			-
20-Mar-25	**KE9400006327**	March 22, 2024	March 20, 2025	237	3,024	3,050			-
20-Jun-25	**KE9400007870**	June 21, 2024	June 19, 2025	328	3,116	3,142			-
SINGLE STOCK FUTURE (SCOM)									
19-Sep-24	**KE9400004108**	September 22, 2023	September 19, 2024	55	15.32	15.25	50	766,060	86
19-Dec-24	**KE9400005329**	December 22, 2023	December 19, 2024	146	15.39	15.88			-
20-Mar-25	**KE9400006657**	March 22, 2024	March 20, 2025	237	16.02	16.53			-
20-Jun-25	**KE9400008109**	June 21, 2024	June 19, 2025	328	16.66	17.19			
SINGLE STOCK FUTURE (EQTY)									
19-Sep-24	**KE9400004322**	September 22, 2023	September 19, 2024	55	42.17	42.34			47
19-Dec-24	**KE9400005543**	December 22, 2023	December 19, 2024	146	43.90	44.08			-
20-Mar-25	**KE9400006988**	March 22, 2024	March 20, 2025	237	45.70	45.88			-
20-Jun-25	**KE9400008323**	June 21, 2024	June 19, 2025	328	47.52	47.71			-
SINGLE STOCK FUTURE (KCBG)									
19-Sep-24	**KE9400004215**	September 22, 2023	September 19, 2024	55	32.47	32.79			83
19-Dec-24	**KE9400005436**	December 22, 2023	December 19, 2024	146	33.80	34.14			30
20-Mar-25	**KE9400006764**	March 22, 2024	March 20, 2025	237	35.19	35.53			100
20-Jun-25	**KE9400008216**	June 21, 2024	June 19, 2025	328	36.59	36.95			-
SINGLE STOCK FUTURE (EABL)									
19-Sep-24	**KE9400004546**	September 22, 2023	September 19, 2024	55	155.95	158.60			45
19-Dec-24	**KE9400005766**	December 22, 2023	December 19, 2024	146	162.35	165.10			-
20-Mar-25	**KE9400007218**	March 22, 2024	March 20, 2025	237	169.00	171.85			-
20-Jun-25	**KE9400008547**	June 21, 2024	June 19, 2025	328	175.75	178.70			
SINGLE STOCK FUTURE (BATK)									
19-Sep-24	**KE9400004652**	September 22, 2023	September 19, 2024	55	367.05	367.25			22
19-Dec-24	**KE9400005873**	December 22, 2023	December 19, 2024	146	382.15	382.35			-
20-Mar-25	**KE9400007325**	March 22, 2024	March 20, 2025	237	397.80	397.95			-
20-Jun-25	**KE9400008653**	June 21, 2024	June 19, 2025	328	413.65	413.80			-
SINGLE STOCK FUTURE (ABSA)									
19-Sep-24	**KE9400004439**	September 22, 2023	September 19, 2024	55	14.35	14.35			-
19-Dec-24	**KE9400005659**	December 22, 2023	December 19, 2024	146	14.73	14.74			-
20-Mar-25	**KE9400007093**	March 22, 2024	March 20, 2025	237	15.33	15.34			-
20-Jun-25	**KE9400008430**	June 21, 2024	June 19, 2025	328	15.94	15.95			-
SINGLE STOCK FUTURE (NCBA)									
19-Sep-24	**KE9400004769**	September 22, 2023	September 19, 2024	55	41.76	41.78			1
19-Dec-24	**KE9400005980**	December 22, 2023	December 19, 2024	146	43.48	43.50			-
20-Mar-25	**KE9400007432**	March 22, 2024	March 20, 2025	237	45.26	45.28			-
20-Jun-25	**KE9400008760**	June 21, 2024	June 19, 2025	328	47.06	47.08			-
SINGLE STOCK FUTURE (COOP)									
19-Sep-24	**KE9400004876**	September 22, 2023	September 19, 2024	55	12.51	13.08	1	12,510	20
19-Dec-24	**KE9400006095**	December 22, 2023	December 19, 2024	146	13.71	13.61			-
20-Mar-25	**KE9400007549**	March 22, 2024	March 20, 2025	237	14.27	14.17			-
20-Jun-25	**KE9400008877**	June 21, 2024	June 19, 2025	328	14.84	14.73			-
SINGLE STOCK FUTURE (SCBK)									
19-Sep-24	**KE9400004983**	September 22, 2023	September 19, 2024	55	194.25	194.60			-
19-Dec-24	**KE9400006103**	December 22, 2023	December 19, 2024	146	196.20	196.60			-
20-Mar-25	**KE9400007655**	March 22, 2024	March 20, 2025	237	204.25	204.60			-
20-Jun-25	**KE9400008984**	June 21, 2024	June 19, 2025	328	212.40	212.75			-
SINGLE STOCK FUTURE (IMHP)									
19-Sep-24	**KE9400005097**	September 22, 2023	September 19, 2024	55	21.09	20.94			-
19-Dec-24	**KE9400006210**	December 22, 2023	December 19, 2024	146	21.95	21.80			-
20-Mar-25	**KE9400007762**	March 22, 2024	March 20, 2025	237	22.85	22.69			-
20-Jun-25	**KE9400009099**	June 21, 2024	June 19, 2025	328	23.76	23.60			-

Total Volumes	
Today	**Previous**
51	-

Total Value	
Today	**Previous**
778,570	-

Total Open Interest	
Today	**Previous**
438	394

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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