nairobi securities exchange

Discover Opportunity

next NSE Derivatives Market

DERIVATIVES PRICELIST

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									June 7, 2024
INDEX (N25I)									
20-Jun-24	**KE9400002656**	June 16, 2023	June 20, 2024	13	2,993	2,996			-
19-Sep-24	**KE9400004090**	September 22, 2023	September 19, 2024	104	3,080	3,083			-
19-Dec-24	**KE9400005212**	December 22, 2023	December 19, 2024	195	3,177	3,179			-
20-Mar-25	**KE9400006434**	March 22, 2024	March 20, 2025	286	3,272	3,274			-
INDEX (25MN)									
20-Jun-24	**KE9400002540**	June 16, 2023	June 20, 2024	13	2,993	2,996			-
19-Sep-24	**KE9400003985**	September 22, 2023	September 19, 2024	104	3,080	3,083			-
19-Dec-24	**KE9400005105**	December 22, 2023	December 19, 2024	195	3,177	3,179			-
20-Mar-25	**KE9400006327**	March 22, 2024	March 20, 2025	286	3,272	3,274			-
SINGLE STOCK FUTURE (SCOM)									
20-Jun-24	**KE9400002763**	June 16, 2023	June 20, 2024	13	18.43	18.44			279
19-Sep-24	**KE9400004108**	September 22, 2023	September 19, 2024	104	18.51	19.00			27
19-Dec-24	**KE9400005329**	December 22, 2023	December 19, 2024	195	19.26	19.27			-
20-Mar-25	**KE9400006657**	March 22, 2024	March 20, 2025	286	20.02	20.03			-
SINGLE STOCK FUTURE (EQTY)									
20-Jun-24	**KE9400002987**	June 16, 2023	June 20, 2024	13	43.90	43.92			32
19-Sep-24	**KE9400004322**	September 22, 2023	September 19, 2024	104	45.59	45.61			-
19-Dec-24	**KE9400005543**	December 22, 2023	December 19, 2024	195	47.45	47.46			-
20-Mar-25	**KE9400006988**	March 22, 2024	March 20, 2025	286	49.32	49.33			-
SINGLE STOCK FUTURE (KCBG)									
20-Jun-24	**KE9400002870**	June 16, 2023	June 20, 2024	13	36.62	36.88			66
19-Sep-24	**KE9400004215**	September 22, 2023	September 19, 2024	104	38.03	38.31			6
19-Dec-24	**KE9400005436**	December 22, 2023	December 19, 2024	195	39.58	39.86			-
20-Mar-25	**KE9400006764**	March 22, 2024	March 20, 2025	286	41.14	41.43			-
SINGLE STOCK FUTURE (EABL)									
20-Jun-24	**KE9400003100**	June 16, 2023	June 20, 2024	13	146.90	147.70			4
19-Sep-24	**KE9400004546**	September 22, 2023	September 19, 2024	104	151.30	152.15			1
19-Dec-24	**KE9400005766**	December 22, 2023	December 19, 2024	195	157.45	158.35			-
20-Mar-25	**KE9400007218**	March 22, 2024	March 20, 2025	286	163.70	164.55			-
SINGLE STOCK FUTURE (BATK)									
20-Jun-24	**KE9400003217**	June 16, 2023	June 20, 2024	13	366.40	365.55			18
19-Sep-24	**KE9400004652**	September 22, 2023	September 19, 2024	104	375.50	374.60			-
19-Dec-24	**KE9400005873**	December 22, 2023	December 19, 2024	195	390.75	389.75			-
20-Mar-25	**KE9400007325**	March 22, 2024	March 20, 2025	286	406.15	405.10			-
SINGLE STOCK FUTURE (ABSA)									
20-Jun-24	**KE9400003092**	June 16, 2023	June 20, 2024	13	13.81	14.02			1
19-Sep-24	**KE9400004439**	September 22, 2023	September 19, 2024	104	14.35	14.56			-
19-Dec-24	**KE9400005659**	December 22, 2023	December 19, 2024	195	14.72	14.94			-
20-Mar-25	**KE9400007093**	March 22, 2024	March 20, 2025	286	15.30	15.53			-
SINGLE STOCK FUTURE (NCBA)									
20-Jun-24	**KE9400003324**	June 16, 2023	June 20, 2024	13	42.09	41.51			1
19-Sep-24	**KE9400004769**	September 22, 2023	September 19, 2024	104	43.72	43.11			-
19-Dec-24	**KE9400005980**	December 22, 2023	December 19, 2024	195	45.49	44.85			-
20-Mar-25	**KE9400007432**	March 22, 2024	March 20, 2025	286	47.29	46.62			-
SINGLE STOCK FUTURE (COOP)									
20-Jun-24	**KE9400003548**	June 16, 2023	June 20, 2024	13	13.86	13.77			6
19-Sep-24	**KE9400004876**	September 22, 2023	September 19, 2024	104	14.40	14.30			-
19-Dec-24	**KE9400006095**	December 22, 2023	December 19, 2024	195	14.98	14.88			-
20-Mar-25	**KE9400007549**	March 22, 2024	March 20, 2025	286	15.57	15.47			-
SINGLE STOCK FUTURE (SCBK)									
20-Jun-24	**KE9400003654**	June 16, 2023	June 20, 2024	13	189.85	188.15			-
19-Sep-24	**KE9400004983**	September 22, 2023	September 19, 2024	104	197.15	195.40			-
19-Dec-24	**KE9400006103**	December 22, 2023	December 19, 2024	195	199.15	197.35			-
20-Mar-25	**KE9400007655**	March 22, 2024	March 20, 2025	286	207.05	205.10			-
SINGLE STOCK FUTURE (IMHP)									
20-Jun-24	**KE9400003878**	June 16, 2023	June 20, 2024	13	21.60	22.36			-
19-Sep-24	**KE9400005097**	September 22, 2023	September 19, 2024	104	22.43	23.22			-
19-Dec-24	**KE9400006210**	December 22, 2023	December 19, 2024	195	23.34	24.16			-
20-Mar-25	**KE9400007762**	March 22, 2024	March 20, 2025	286	24.26	25.12			-

Total Volumes	
Today	**Previous**
-	21

Total Value	
Today	**Previous**
-	399,000

Total Open Interest	
Today	**Previous**
441	441

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