nairobi securities exchange

Discover Opportunity

next NSE Derivatives Market

DERIVATIVES PRICELIST

June 11, 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)									
20-Jun-24	**KE9400002656**	June 16, 2023	June 20, 2024	9	2,950	2,964			-
19-Sep-24	**KE9400004090**	September 22, 2023	September 19, 2024	100	3,035	3,049			-
19-Dec-24	**KE9400005212**	December 22, 2023	December 19, 2024	191	3,130	3,145			-
20-Mar-25	**KE9400006434**	March 22, 2024	March 20, 2025	282	3,224	3,239			-
INDEX (25MN)									
20-Jun-24	**KE9400002540**	June 16, 2023	June 20, 2024	9	2,950	2,964			-
19-Sep-24	**KE9400003985**	September 22, 2023	September 19, 2024	100	3,035	3,049			-
19-Dec-24	**KE9400005105**	December 22, 2023	December 19, 2024	191	3,130	3,145			-
20-Mar-25	**KE9400006327**	March 22, 2024	March 20, 2025	282	3,224	3,239			-
SINGLE STOCK FUTURE (SCOM)									
20-Jun-24	**KE9400002763**	June 16, 2023	June 20, 2024	9	17.90	18.00	10	179,000	239
19-Sep-24	**KE9400004108**	September 22, 2023	September 19, 2024	100	18.17	18.23			27
19-Dec-24	**KE9400005329**	December 22, 2023	December 19, 2024	191	18.91	18.97			-
20-Mar-25	**KE9400006657**	March 22, 2024	March 20, 2025	282	19.65	19.72			-
SINGLE STOCK FUTURE (EQTY)									
20-Jun-24	**KE9400002987**	June 16, 2023	June 20, 2024	9	43.50	43.60	7	304,500	25
19-Sep-24	**KE9400004322**	September 22, 2023	September 19, 2024	100	45.31	45.59			1
19-Dec-24	**KE9400005543**	December 22, 2023	December 19, 2024	191	47.15	47.12			-
20-Mar-25	**KE9400006988**	March 22, 2024	March 20, 2025	282	49.01	48.97			-
SINGLE STOCK FUTURE (KCBG)									
20-Jun-24	**KE9400002870**	June 16, 2023	June 20, 2024	9	35.85	36.23	33	1,183,050	41
19-Sep-24	**KE9400004215**	September 22, 2023	September 19, 2024	100	37.44	36.45			7
19-Dec-24	**KE9400005436**	December 22, 2023	December 19, 2024	191	38.97	39.15			-
20-Mar-25	**KE9400006764**	March 22, 2024	March 20, 2025	282	40.50	40.69			-
SINGLE STOCK FUTURE (EABL)									
20-Jun-24	**KE9400003100**	June 16, 2023	June 20, 2024	9	141.25	146.50	4	56,500	-
19-Sep-24	**KE9400004546**	September 22, 2023	September 19, 2024	100	146.10	150.85			1
19-Dec-24	**KE9400005766**	December 22, 2023	December 19, 2024	191	152.05	157.00			-
20-Mar-25	**KE9400007218**	March 22, 2024	March 20, 2025	282	158.05	163.20			-
SINGLE STOCK FUTURE (BATK)									
20-Jun-24	**KE9400003217**	June 16, 2023	June 20, 2024	9	361.10	363.75			18
19-Sep-24	**KE9400004652**	September 22, 2023	September 19, 2024	100	363.00	372.65	10	363,000	10
19-Dec-24	**KE9400005873**	December 22, 2023	December 19, 2024	191	384.90	387.80			-
20-Mar-25	**KE9400007325**	March 22, 2024	March 20, 2025	282	400.10	403.10			-
SINGLE STOCK FUTURE (ABSA)									
20-Jun-24	**KE9400003092**	June 16, 2023	June 20, 2024	9	13.89	13.90			1
19-Sep-24	**KE9400004439**	September 22, 2023	September 19, 2024	100	14.43	14.43			-
19-Dec-24	**KE9400005659**	December 22, 2023	December 19, 2024	191	14.80	14.81			-
20-Mar-25	**KE9400007093**	March 22, 2024	March 20, 2025	282	15.39	15.40			-
SINGLE STOCK FUTURE (NCBA)									
20-Jun-24	**KE9400003324**	June 16, 2023	June 20, 2024	9	41.58	42.15			1
19-Sep-24	**KE9400004769**	September 22, 2023	September 19, 2024	100	43.17	43.76			-
19-Dec-24	**KE9400005980**	December 22, 2023	December 19, 2024	191	44.93	45.54			-
20-Mar-25	**KE9400007432**	March 22, 2024	March 20, 2025	282	46.70	47.34			-
SINGLE STOCK FUTURE (COOP)									
20-Jun-24	**KE9400003548**	June 16, 2023	June 20, 2024	9	13.69	13.60			6
19-Sep-24	**KE9400004876**	September 22, 2023	September 19, 2024	100	13.95	14.12	1	13,950	1
19-Dec-24	**KE9400006095**	December 22, 2023	December 19, 2024	191	14.80	14.69			-
20-Mar-25	**KE9400007549**	March 22, 2024	March 20, 2025	282	15.38	15.27			-
SINGLE STOCK FUTURE (SCBK)									
20-Jun-24	**KE9400003654**	June 16, 2023	June 20, 2024	9	192.35	190.65			-
19-Sep-24	**KE9400004983**	September 22, 2023	September 19, 2024	100	199.70	197.95			-
19-Dec-24	**KE9400006103**	December 22, 2023	December 19, 2024	191	201.80	200.00			-
20-Mar-25	**KE9400007655**	March 22, 2024	March 20, 2025	282	209.75	207.90			-
SINGLE STOCK FUTURE (IMHP)									
20-Jun-24	**KE9400003878**	June 16, 2023	June 20, 2024	9	20.66	20.52			-
19-Sep-24	**KE9400005097**	September 22, 2023	September 19, 2024	100	21.46	21.31			-
19-Dec-24	**KE9400006210**	December 22, 2023	December 19, 2024	191	22.33	22.18			-
20-Mar-25	**KE9400007762**	March 22, 2024	March 20, 2025	282	23.21	23.05			-

Total Volumes	
Today	**Previous**
65	32

Total Value	
Today	**Previous**
2,100,000	622,040

Total Open Interest	
Today	**Previous**
378	413

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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