nairobi securities exchange
Discover Opportunity

next NSE Derivatives Market

DERIVATIVES PRICELIST

June 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)									
20-Jun-24	**KE9400002656**	June 16, 2023	June 20, 2024	2	2,937	2,952			-
19-Sep-24	**KE9400004090**	September 22, 2023	September 19, 2024	93	3,019	3,036			-
19-Dec-24	**KE9400005212**	December 22, 2023	December 19, 2024	184	3,115	3,132			-
20-Mar-25	**KE9400006434**	March 22, 2024	March 20, 2025	275	3,208	3,226			-
INDEX (25MN)									
20-Jun-24	**KE9400002540**	June 16, 2023	June 20, 2024	2	2,937	2,952			-
19-Sep-24	**KE9400003985**	September 22, 2023	September 19, 2024	93	3,019	3,036			-
19-Dec-24	**KE9400005105**	December 22, 2023	December 19, 2024	184	3,115	3,132			-
20-Mar-25	**KE9400006327**	March 22, 2024	March 20, 2025	275	3,208	3,226			-
SINGLE STOCK FUTURE (SCOM)									
20-Jun-24	**KE9400002763**	June 16, 2023	June 20, 2024	2	18.31	18.24			239
19-Sep-24	**KE9400004108**	September 22, 2023	September 19, 2024	93	18.37	18.30			27
19-Dec-24	**KE9400005329**	December 22, 2023	December 19, 2024	184	19.12	19.05			-
20-Mar-25	**KE9400006657**	March 22, 2024	March 20, 2025	275	19.88	19.80			-
SINGLE STOCK FUTURE (EQTY)									
20-Jun-24	**KE9400002987**	June 16, 2023	June 20, 2024	2	43.16	43.99	15	647,500	10
19-Sep-24	**KE9400004322**	September 22, 2023	September 19, 2024	93	45.33	45.67			1
19-Dec-24	**KE9400005543**	December 22, 2023	December 19, 2024	184	47.18	47.53			-
20-Mar-25	**KE9400006988**	March 22, 2024	March 20, 2025	275	49.04	49.41			-
SINGLE STOCK FUTURE (KCBG)									
20-Jun-24	**KE9400002870**	June 16, 2023	June 20, 2024	2	34.57	35.52			41
19-Sep-24	**KE9400004215**	September 22, 2023	September 19, 2024	93	35.88	36.88			7
19-Dec-24	**KE9400005436**	December 22, 2023	December 19, 2024	184	37.35	38.39			-
20-Mar-25	**KE9400006764**	March 22, 2024	March 20, 2025	275	38.82	39.90			-
SINGLE STOCK FUTURE (EABL)									
20-Jun-24	**KE9400003100**	June 16, 2023	June 20, 2024	2	143.60	142.50			-
19-Sep-24	**KE9400004546**	September 22, 2023	September 19, 2024	93	149.00	147.95	1	14,900	1
19-Dec-24	**KE9400005766**	December 22, 2023	December 19, 2024	184	155.10	154.00			-
20-Mar-25	**KE9400007218**	March 22, 2024	March 20, 2025	275	161.20	160.10			-
SINGLE STOCK FUTURE (BATK)									
20-Jun-24	**KE9400003217**	June 16, 2023	June 20, 2024	2	355.45	360.45			18
19-Sep-24	**KE9400004652**	September 22, 2023	September 19, 2024	93	360.00	374.20	2	72,000	12
19-Dec-24	**KE9400005873**	December 22, 2023	December 19, 2024	184	384.00	389.50			-
20-Mar-25	**KE9400007325**	March 22, 2024	March 20, 2025	275	399.15	404.90			-
SINGLE STOCK FUTURE (ABSA)									
20-Jun-24	**KE9400003092**	June 16, 2023	June 20, 2024	2	13.96	13.93			1
19-Sep-24	**KE9400004439**	September 22, 2023	September 19, 2024	93	14.49	14.46			-
19-Dec-24	**KE9400005659**	December 22, 2023	December 19, 2024	184	14.87	14.84			-
20-Mar-25	**KE9400007093**	March 22, 2024	March 20, 2025	275	15.46	15.43			-
SINGLE STOCK FUTURE (NCBA)									
20-Jun-24	**KE9400003324**	June 16, 2023	June 20, 2024	2	40.63	40.88			1
19-Sep-24	**KE9400004769**	September 22, 2023	September 19, 2024	93	42.16	42.44			-
19-Dec-24	**KE9400005980**	December 22, 2023	December 19, 2024	184	43.89	44.18			-
20-Mar-25	**KE9400007432**	March 22, 2024	March 20, 2025	275	45.62	45.92			-
SINGLE STOCK FUTURE (COOP)									
20-Jun-24	**KE9400003548**	June 16, 2023	June 20, 2024	2	13.06	13.43			6
19-Sep-24	**KE9400004876**	September 22, 2023	September 19, 2024	93	13.55	13.94			1
19-Dec-24	**KE9400006095**	December 22, 2023	December 19, 2024	184	14.11	14.51			-
20-Mar-25	**KE9400007549**	March 22, 2024	March 20, 2025	275	14.66	15.08			-
SINGLE STOCK FUTURE (SCBK)									
20-Jun-24	**KE9400003654**	June 16, 2023	June 20, 2024	2	196.85	198.15			-
19-Sep-24	**KE9400004983**	September 22, 2023	September 19, 2024	93	204.30	205.70			-
19-Dec-24	**KE9400006103**	December 22, 2023	December 19, 2024	184	206.65	208.10			-
20-Mar-25	**KE9400007655**	March 22, 2024	March 20, 2025	275	214.80	216.30			-
SINGLE STOCK FUTURE (IMHP)									
20-Jun-24	**KE9400003878**	June 16, 2023	June 20, 2024	2	20.60	20.64			-
19-Sep-24	**KE9400005097**	September 22, 2023	September 19, 2024	93	21.39	21.43			-
19-Dec-24	**KE9400006210**	December 22, 2023	December 19, 2024	184	22.26	22.31			-
20-Mar-25	**KE9400007762**	March 22, 2024	March 20, 2025	275	23.13	23.19			-

Total Volumes	
Today	**Previous**
18	-

Total Value	
Today	**Previous**
734,400	-

Total Open Interest	
Today	**Previous**
365	378

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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