nairobi securities exchange

next NSE Derivatives Market

## DERIVATIVES PRICELIST

July 3, 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 | 78 | 2,907 | 2,914 | | | - |
| **19-Dec-24** | **KE9400005212** | December 22, 2023 | December 19, 2024 | 169 | 3,001 | 3,007 | | | - |
| **20-Mar-25** | **KE9400006434** | March 22, 2024 | March 20, 2025 | 260 | 3,092 | 3,099 | | | - |
| **20-Jun-25** | **KE9400007986** | June 21, 2024 | June 19, 2025 | 351 | 3,185 | 3,192 | | | - |
| **INDEX (25MN)** | | | | | | | | | |
| **19-Sep-24** | **KE9400003985** | September 22, 2023 | September 19, 2024 | 78 | 2,914 | 2,914 | 2 | 58,280 | 5 |
| **19-Dec-24** | **KE9400005105** | December 22, 2023 | December 19, 2024 | 169 | 3,001 | 3,007 | | | - |
| **20-Mar-25** | **KE9400006327** | March 22, 2024 | March 20, 2025 | 260 | 3,092 | 3,099 | | | - |
| **20-Jun-25** | **KE9400007870** | June 21, 2024 | June 19, 2025 | 351 | 3,185 | 3,192 | | | - |
| **SINGLE STOCK FUTURE (SCOM)** | | | | | | | | | |
| **19-Sep-24** | **KE9400004108** | September 22, 2023 | September 19, 2024 | 78 | 17.60 | 17.40 | 22 | 387,300 | 32 |
| **19-Dec-24** | **KE9400005329** | December 22, 2023 | December 19, 2024 | 169 | 17.97 | 18.09 | | | - |
| **20-Mar-25** | **KE9400006657** | March 22, 2024 | March 20, 2025 | 260 | 18.69 | 18.81 | | | - |
| **20-Jun-25** | **KE9400008109** | June 21, 2024 | June 19, 2025 | 351 | 19.43 | 19.56 | | | |
| **SINGLE STOCK FUTURE (EQTY)** | | | | | | | | | |
| **19-Sep-24** | **KE9400004322** | September 22, 2023 | September 19, 2024 | 78 | 41.65 | 41.65 | | | 5 |
| **19-Dec-24** | **KE9400005543** | December 22, 2023 | December 19, 2024 | 169 | 44.84 | 45.39 | | | - |
| **20-Mar-25** | **KE9400006988** | March 22, 2024 | March 20, 2025 | 260 | 46.63 | 47.20 | | | - |
| **20-Jun-25** | **KE9400008323** | June 21, 2024 | June 19, 2025 | 351 | 48.47 | 49.07 | | | - |
| **SINGLE STOCK FUTURE (KCBG)** | | | | | | | | | |
| **19-Sep-24** | **KE9400004215** | September 22, 2023 | September 19, 2024 | 78 | 32.15 | 31.50 | 54 | 1,736,100 | 59 |
| **19-Dec-24** | **KE9400005436** | December 22, 2023 | December 19, 2024 | 169 | 34.04 | 33.68 | | | 30 |
| **20-Mar-25** | **KE9400006764** | March 22, 2024 | March 20, 2025 | 260 | 35.40 | 35.03 | | | - |
| **20-Jun-25** | **KE9400008216** | June 21, 2024 | June 19, 2025 | 351 | 36.80 | 36.41 | | | - |
| **SINGLE STOCK FUTURE (EABL)** | | | | | | | | | |
| **19-Sep-24** | **KE9400004546** | September 22, 2023 | September 19, 2024 | 78 | 148.95 | 142.25 | 15 | 223,425 | 15 |
| **19-Dec-24** | **KE9400005766** | December 22, 2023 | December 19, 2024 | 169 | 151.65 | 152.55 | | | - |
| **20-Mar-25** | **KE9400007218** | March 22, 2024 | March 20, 2025 | 260 | 157.75 | 158.65 | | | - |
| **20-Jun-25** | **KE9400008547** | June 21, 2024 | June 19, 2025 | 351 | 163.95 | 164.90 | | | |
| **SINGLE STOCK FUTURE (BATK)** | | | | | | | | | |
| **19-Sep-24** | **KE9400004652** | September 22, 2023 | September 19, 2024 | 78 | 354.75 | 354.75 | | | 12 |
| **19-Dec-24** | **KE9400005873** | December 22, 2023 | December 19, 2024 | 169 | 380.95 | 381.15 | | | - |
| **20-Mar-25** | **KE9400007325** | March 22, 2024 | March 20, 2025 | 260 | 396.15 | 396.35 | | | - |
| **20-Jun-25** | **KE9400008653** | June 21, 2024 | June 19, 2025 | 351 | 411.85 | 412.00 | | | - |
| **SINGLE STOCK FUTURE (ABSA)** | | | | | | | | | |
| **19-Sep-24** | **KE9400004439** | September 22, 2023 | September 19, 2024 | 78 | 14.05 | 14.05 | | | - |
| **19-Dec-24** | **KE9400005659** | December 22, 2023 | December 19, 2024 | 169 | 14.83 | 14.89 | | | - |
| **20-Mar-25** | **KE9400007093** | March 22, 2024 | March 20, 2025 | 260 | 15.42 | 15.48 | | | - |
| **20-Jun-25** | **KE9400008430** | June 21, 2024 | June 19, 2025 | 351 | 16.03 | 16.09 | | | - |
| **SINGLE STOCK FUTURE (NCBA)** | | | | | | | | | |
| **19-Sep-24** | **KE9400004769** | September 22, 2023 | September 19, 2024 | 78 | 41.40 | 41.20 | 1 | 41,400 | 1 |
| **19-Dec-24** | **KE9400005980** | December 22, 2023 | December 19, 2024 | 169 | 43.55 | 44.27 | | | - |
| **20-Mar-25** | **KE9400007432** | March 22, 2024 | March 20, 2025 | 260 | 45.29 | 46.03 | | | - |
| **20-Jun-25** | **KE9400008760** | June 21, 2024 | June 19, 2025 | 351 | 47.08 | 47.85 | | | - |
| **SINGLE STOCK FUTURE (COOP)** | | | | | | | | | |
| **19-Sep-24** | **KE9400004876** | September 22, 2023 | September 19, 2024 | 78 | 12.80 | 13.00 | | | 3 |
| **19-Dec-24** | **KE9400006095** | December 22, 2023 | December 19, 2024 | 169 | 13.75 | 13.75 | | | - |
| **20-Mar-25** | **KE9400007549** | March 22, 2024 | March 20, 2025 | 260 | 14.30 | 14.30 | | | - |
| **20-Jun-25** | **KE9400008877** | June 21, 2024 | June 19, 2025 | 351 | 14.86 | 14.87 | | | - |
| **SINGLE STOCK FUTURE (SCBK)** | | | | | | | | | |
| **19-Sep-24** | **KE9400004983** | September 22, 2023 | September 19, 2024 | 78 | 194.00 | 194.00 | | | - |
| **19-Dec-24** | **KE9400006103** | December 22, 2023 | December 19, 2024 | 169 | 200.95 | 201.85 | | | - |
| **20-Mar-25** | **KE9400007655** | March 22, 2024 | March 20, 2025 | 260 | 209.00 | 209.90 | | | - |
| **20-Jun-25** | **KE9400008984** | June 21, 2024 | June 19, 2025 | 351 | 217.25 | 218.20 | | | - |
| **SINGLE STOCK FUTURE (IMHP)** | | | | | | | | | |
| **19-Sep-24** | **KE9400005097** | September 22, 2023 | September 19, 2024 | 78 | 21.65 | 21.65 | | | - |
| **19-Dec-24** | **KE9400006210** | December 22, 2023 | December 19, 2024 | 169 | 23.20 | 23.21 | | | - |
| **20-Mar-25** | **KE9400007762** | March 22, 2024 | March 20, 2025 | 260 | 24.12 | 24.13 | | | - |
| **20-Jun-25** | **KE9400009099** | June 21, 2024 | June 19, 2025 | 351 | 25.08 | 25.09 | | | - |

| Total Volumes | |
|---|---|
| **Today** | **Previous** |
| 94 | 2 |

| Total Value | |
|---|---|
| **Today** | **Previous** |
| 2,446,505 | 26,000 |

| Total Open Interest | |
|---|---|
| **Today** | **Previous** |
| 162 | 72 |

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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