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 December 21, 2021
INDEX (N25I)									
17-Mar-22	KE7000002878	March 19, 2021	March 17, 2022	86	3,691	3,659			-
16-Jun-22	KE7000004213	June 18, 2021	June 16, 2022	177	3,729	3,696			-
15-Sep-22	KE7000005657	September 17, 2021	September 15, 2022	268	3,776	3,743			-
15-Dec-22	KE7000006986	December 17, 2021	December 15, 2022	359	3,835	3,801			-
INDEX (25MN)									
17-Mar-22	KE7000004098	June 18, 2021	March 17, 2022	86	3,691	3,659			1
16-Jun-22	KE7000004106	June 18, 2021	June 16, 2022	177	3,729	3,696			-
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	268	3,776	3,743			-
15-Dec-22	KE7000006879	December 17, 2021	December 15, 2022	359	3,835	3,801			-
SINGLE STOCK FUTURE (SCOM)									
17-Mar-22	KE7000002985	March 19, 2021	March 17, 2022	86	38.67	38.63			20
16-Jun-22	KE7000004320	June 18, 2021	June 16, 2022	177	39.44	39.44	31	1,222,790	2
15-Sep-22	KE7000005764	September 17, 2021	September 15, 2022	268	40.41	40.37			3
15-Dec-22	KE7000007109	December 17, 2021	December 15, 2022	359	41.46	41.42			-
SINGLE STOCK FUTURE (EQTY)									
17-Mar-22	KE7000003090	March 19, 2021	March 17, 2022	86	49.80	49.56			16
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	177	50.85	50.60			8
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	268	52.04	51.79			4
15-Dec-22	KE7000007216	December 17, 2021	December 15, 2022	359	53.40	53.14			-
SINGLE STOCK FUTURE (KCBG)									
17-Mar-22	KE7000003108	March 19, 2021	March 17, 2022	86	45.38	45.24			36
16-Jun-22	KE7000004544	June 18, 2021	June 16, 2022	177	46.33	46.19			30
15-Sep-22	KE7000006093	September 17, 2021	September 15, 2022	268	47.42	47.27			3
15-Dec-22	KE7000007323	December 17, 2021	December 15, 2022	359	48.66	48.51			-
SINGLE STOCK FUTURE (EABL)									
17-Mar-22	KE7000003215	March 19, 2021	March 17, 2022	86	159.55	153.50	2	31,910	20
16-Jun-22	KE7000004650	June 18, 2021	June 16, 2022	177	167.85	156.70			17
15-Sep-22	KE7000006218	September 17, 2021	September 15, 2022	268	171.75	160.40			-
15-Dec-22	KE7000007430	December 17, 2021	December 15, 2022	359	176.25	164.60			-
SINGLE STOCK FUTURE (BATK)									
17-Mar-22	KE7000003322	March 19, 2021	March 17, 2022	86	442.05	442.20			-
16-Jun-22	KE7000004767	June 18, 2021	June 16, 2022	177	451.40	451.50			-
15-Sep-22	KE7000006325	September 17, 2021	September 15, 2022	268	461.95	462.10			-
15-Dec-22	KE7000007547	December 17, 2021	December 15, 2022	359	474.00	474.15			-
SINGLE STOCK FUTURE (ABSA)									
17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	86	11.38	11.28			40
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	177	11.62	11.52			19
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	268	11.89	11.79			1
15-Dec-22	KE7000007653	December 17, 2021	December 15, 2022	359	12.21	12.10			-

Total Volumes		Total Value		Total Open Interest	
Today	Previous	Today	Previous	Today	Previous
33	-	1,254,700	-	220	217

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.

	SSF- 1000 below Kes.100
	100 above Kes.100
	INDEX-100
Nominal:	MINI-INDEX - 10