


nairobi
securities
exchange
Discover Opportunity



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 28, 2021									
INDEX (N25I)									
17-Mar-22	KE7000002878	March 19, 2021	March 17, 2022	79	3.767	3.781			-
16-Jun-22	KE7000004213	June 18, 2021	June 16, 2022	170	3.805	3.818			-
15-Sep-22	KE7000005657	September 17, 2021	September 15, 2022	261	3.853	3.868			-
15-Dec-22	KE7000006986	December 17, 2021	December 15, 2022	352	3.915	3.930			-
INDEX (25MN)									
17-Mar-22	KE7000004098	June 18, 2021	March 17, 2022	79	3.767	3.781			-
16-Jun-22	KE7000004106	June 18, 2021	June 16, 2022	170	3.805	3.818			-
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	261	3.853	3.868			-
15-Dec-22	KE7000006879	December 17, 2021	December 15, 2022	352	3.915	3.930			-
SINGLE STOCK FUTURE (SCOM)									
17-Mar-22	KE7000002985	March 19, 2021	March 17, 2022	79	39.93	40.63			2
16-Jun-22	KE7000004320	June 18, 2021	June 16, 2022	170	40.77	41.48			-
15-Sep-22	KE7000005764	September 17, 2021	September 15, 2022	261	42.46	42.46	11	467,110	-
15-Dec-22	KE7000007109	December 17, 2021	December 15, 2022	352	42.83	43.59			-
SINGLE STOCK FUTURE (EQTY)									
17-Mar-22	KE7000003090	March 19, 2021	March 17, 2022	79	50.33	49.26			1
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	170	51.39	50.29			-
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	261	52.59	51.48			-
15-Dec-22	KE7000007216	December 17, 2021	December 15, 2022	352	53.98	52.85			-
SINGLE STOCK FUTURE (KCBG)									
17-Mar-22	KE7000003108	March 19, 2021	March 17, 2022	79	45.61	45.91			3
16-Jun-22	KE7000004544	June 18, 2021	June 16, 2022	170	46.57	46.87			3
15-Sep-22	KE7000006093	September 17, 2021	September 15, 2022	261	47.66	47.98			-
15-Dec-22	KE7000007323	December 17, 2021	December 15, 2022	352	48.92	49.26			-
SINGLE STOCK FUTURE (EABL)									
17-Mar-22	KE7000003215	March 19, 2021	March 17, 2022	79	170.45	170.60			2
16-Jun-22	KE7000004650	June 18, 2021	June 16, 2022	170	174.05	174.20			1
15-Sep-22	KE7000006218	September 17, 2021	September 15, 2022	261	178.10	178.30			-
15-Dec-22	KE7000007430	December 17, 2021	December 15, 2022	352	182.85	183.05			-
SINGLE STOCK FUTURE (BATAK)									
17-Mar-22	KE7000003322	March 19, 2021	March 17, 2022	79	441.40	446.90			-
16-Jun-22	KE7000004767	June 18, 2021	June 16, 2022	170	450.65	456.25			-
15-Sep-22	KE7000006325	September 17, 2021	September 15, 2022	261	461.25	467.05			-
15-Dec-22	KE7000007547	December 17, 2021	December 15, 2022	352	473.45	479.45			-
SINGLE STOCK FUTURE (ABSA)									
17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	79	11.77	11.73			4
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	170	12.02	11.98			1
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	261	12.30	12.26			-
15-Dec-22	KE7000007653	December 17, 2021	December 15, 2022	352	12.63	12.59			-

Total Volumes

Today	Previous
11	-

Total Value

Today	Previous
467,110	-

Total Open Interest

Today	Previous
222	222

Abbrev:
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
MINI-INDEX - 10
Nominal:
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