


nairobi
securities
exchange



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 30, 2022
INDEX (N25I)									
17-Mar-22	KE7000002878	March 19, 2021	March 17, 2022	77	3,733	3,759			-
16-Jun-22	KE7000004213	June 18, 2021	June 16, 2022	168	3,770	3,797			-
15-Sep-22	KE7000005457	September 17, 2021	September 15, 2022	259	3,818	3,845			-
15-Dec-22	KE7000006986	December 17, 2021	December 15, 2022	350	3,878	3,906			-
INDEX (25MN)									
17-Mar-22	KE7000004098	June 18, 2021	March 17, 2022	77	3,733	3,759			1
16-Jun-22	KE7000004106	June 18, 2021	June 16, 2022	168	3,770	3,797			-
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	259	3,818	3,845			-
15-Dec-22	KE7000006879	December 17, 2021	December 15, 2022	350	3,878	3,906			-
SINGLE STOCK FUTURE (SCOM)									
17-Mar-22	KE7000002985	March 19, 2021	March 17, 2022	77	39.13	39.31	2	78,260	24
16-Jun-22	KE7000004320	June 18, 2021	June 16, 2022	168	38.99	40.13			2
15-Sep-22	KE7000005764	September 17, 2021	September 15, 2022	259	39.90	41.08			3
15-Dec-22	KE7000007109	December 17, 2021	December 15, 2022	350	40.95	42.16			-
SINGLE STOCK FUTURE (EQTY)									
17-Mar-22	KE7000003090	March 19, 2021	March 17, 2022	77	51.73	50.73			16
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	168	52.81	51.79			8
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	259	54.05	53.00			4
15-Dec-22	KE7000007216	December 17, 2021	December 15, 2022	350	55.47	54.40			-
SINGLE STOCK FUTURE (KCBG)									
17-Mar-22	KE7000003108	March 19, 2021	March 17, 2022	77	45.80	45.65			36
16-Jun-22	KE7000004544	June 18, 2021	June 16, 2022	168	46.75	46.61			30
15-Sep-22	KE7000006093	September 17, 2021	September 15, 2022	259	47.85	47.70			3
15-Dec-22	KE7000007323	December 17, 2021	December 15, 2022	350	49.11	48.96			-
SINGLE STOCK FUTURE (EABL)									
17-Mar-22	KE7000003215	March 19, 2021	March 17, 2022	77	167.60	170.15			20
16-Jun-22	KE7000004650	June 18, 2021	June 16, 2022	168	171.10	173.75			17
15-Sep-22	KE7000006218	September 17, 2021	September 15, 2022	259	175.10	177.80			-
15-Dec-22	KE7000007430	December 17, 2021	December 15, 2022	350	179.75	182.50			-
SINGLE STOCK FUTURE (BATAK)									
17-Mar-22	KE7000003322	March 19, 2021	March 17, 2022	77	447.80	447.90			-
16-Jun-22	KE7000004767	June 18, 2021	June 16, 2022	168	457.15	457.25			-
15-Sep-22	KE7000006325	September 17, 2021	September 15, 2022	259	467.85	468.00			-
15-Dec-22	KE7000007547	December 17, 2021	December 15, 2022	350	480.20	480.35			-
SINGLE STOCK FUTURE (ABSA)									
17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	77	11.87	11.97			40
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	168	12.12	12.22			19
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	259	12.40	12.51			1
15-Dec-22	KE7000007653	December 17, 2021	December 15, 2022	350	12.73	12.84			-

Total Volumes	
Today	Previous
2	-

Total Value	
Today	Previous
78,260	-

Total Open Interest	
Today	Previous
224	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

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Nominal:

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