

NSE

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
									September 30, 2021
INDEX (N25I)									
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	77	3,932	3,914			-
17-Mar-22	KE7000002878	March 19, 2021	March 17, 2022	168	3,961	3,943			-
16-Jun-22	KE7000004213	June 18, 2021	June 16, 2022	259	3,996	3,977			-
15-Sep-22	KE7000005657	September 17, 2021	September 15, 2022	350	4,037	4,018			-
INDEX (25MN)									
16-Dec-21	KE7000003983	June 18, 2021	December 16, 2021	77	3,977	3,914	4	159,080	2
17-Mar-22	KE7000004098	June 18, 2021	March 17, 2022	168	3,961	3,943			-
16-Jun-22	KE7000004106	June 18, 2021	June 16, 2022	259	3,996	3,977			-
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	350	4,037	4,018			-
SINGLE STOCK FUTURE (SCOM)									
16-Dec-21	KE7000001656	December 18, 2020	December 16, 2021	77	42.04	42.03	3	126,120	532
17-Mar-22	KE7000002985	March 19, 2021	March 17, 2022	168	43.47	43.02			7
16-Jun-22	KE7000004320	June 18, 2021	June 16, 2022	259	42.36	43.86	1	42,360	15
15-Sep-22	KE7000005764	September 17, 2021	September 15, 2022	350	45.26	44.79			-
SINGLE STOCK FUTURE (EQTY)									
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	77	51.45	51.46			29
17-Mar-22	KE7000003090	March 19, 2021	March 17, 2022	168	51.00	52.42	1	51,000	10
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	259	51.51	53.45	1	51,510	7
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	350	54.56	54.57			-
SINGLE STOCK FUTURE (KCBG)									
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	77	47.00	47.36	1	47,000	36
17-Mar-22	KE7000003108	March 19, 2021	March 17, 2022	168	47.23	48.23	1	47,230	21
16-Jun-22	KE7000004544	June 18, 2021	June 16, 2022	259	47.78	49.18	1	47,780	11
15-Sep-22	KE7000006093	September 17, 2021	September 15, 2022	350	50.26	50.22			-
SINGLE STOCK FUTURE (EABL)									
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	77	170.40	174.40	5	85,200	17
17-Mar-22	KE7000003215	March 19, 2021	March 17, 2022	168	173.65	177.65	1	17,365	16
16-Jun-22	KE7000004650	June 18, 2021	June 16, 2022	259	179.75	181.10			-
15-Sep-22	KE7000006218	September 17, 2021	September 15, 2022	350	183.55	184.95			-
SINGLE STOCK FUTURE (BATAK)									
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	77	457.25	452.25			3
17-Mar-22	KE7000003322	March 19, 2021	March 17, 2022	168	465.70	460.60			-
16-Jun-22	KE7000004767	June 18, 2021	June 16, 2022	259	474.85	469.70			-
15-Sep-22	KE7000006325	September 17, 2021	September 15, 2022	350	484.85	479.60			-
SINGLE STOCK FUTURE (ABSA)									
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	77	10.70	10.55			40
17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	168	10.55	10.90	1	10,550	36
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	259	10.61	11.11	1	10,610	5
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	350	11.34	11.34			-

Total Volumes	
Today	Previous
21	13

Total Value	
Today	Previous
695,805	483,450

Total Open Interest	
Today	Previous
787	801

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

MINI-INDEX - 10

Nonimal:

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INDEX-100
MINI-INDEX - 10

Nominal:

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