DERIVATIVES PRICELIST

Nairobi Securities Exchange — Discover Opportunity

next — NSE Derivatives Market

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									January 19, 2022
INDEX (N25I)									
17-Mar-22	KE7000002878	March 19, 2021	March 17, 2022	57	3,671	3,684			-
16-Jun-22	KE7000004213	June 18, 2021	June 16, 2022	148	3,709	3,722			-
15-Sep-22	KE7000005657	September 17, 2021	September 15, 2022	239	3,756	3,769			-
15-Dec-22	KE7000006986	December 17, 2021	December 15, 2022	330	3,816	3,829			-
INDEX (25MN)									
17-Mar-22	KE7000004098	June 18, 2021	March 17, 2022	57	3,671	3,684			1
16-Jun-22	KE7000004106	June 18, 2021	June 16, 2022	148	3,709	3,722			-
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	239	3,756	3,769			-
15-Dec-22	KE7000006879	December 17, 2021	December 15, 2022	330	3,816	3,829			-
SINGLE STOCK FUTURE (SCOM)									
17-Mar-22	KE7000002985	March 19, 2021	March 17, 2022	57	36.90	37.46			35
16-Jun-22	KE7000004320	June 18, 2021	June 16, 2022	148	37.68	38.36			47
15-Sep-22	KE7000005764	September 17, 2021	September 15, 2022	239	37.63	38.23			3
15-Dec-22	KE7000007109	December 17, 2021	December 15, 2022	330	38.64	39.24			-
SINGLE STOCK FUTURE (EQTY)									
17-Mar-22	KE7000003090	March 19, 2021	March 17, 2022	57	50.72	50.48			21
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	148	51.80	51.56			8
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	239	53.01	52.76			4
15-Dec-22	KE7000007216	December 17, 2021	December 15, 2022	330	54.42	54.16			-
SINGLE STOCK FUTURE (KCBG)									
17-Mar-22	KE7000003108	March 19, 2021	March 17, 2022	57	45.32	45.06			50
16-Jun-22	KE7000004544	June 18, 2021	June 16, 2022	148	46.29	45.94			30
15-Sep-22	KE7000006093	September 17, 2021	September 15, 2022	239	47.37	47.01			3
15-Dec-22	KE7000007323	December 17, 2021	December 15, 2022	330	47.62	47.26			-
SINGLE STOCK FUTURE (EABL)									
17-Mar-22	KE7000003215	March 19, 2021	March 17, 2022	57	158.95	160.50			18
16-Jun-22	KE7000004650	June 18, 2021	June 16, 2022	148	162.35	163.95			17
15-Sep-22	KE7000006218	September 17, 2021	September 15, 2022	239	166.15	167.75			-
15-Dec-22	KE7000007430	December 17, 2021	December 15, 2022	330	170.55	172.20			2
SINGLE STOCK FUTURE (BATK)									
17-Mar-22	KE7000003322	March 19, 2021	March 17, 2022	57	454.20	441.65			6
16-Jun-22	KE7000004767	June 18, 2021	June 16, 2022	148	409.10	409.10	10	409,100	10
15-Sep-22	KE7000006325	September 17, 2021	September 15, 2022	239	431.80	418.70			-
15-Dec-22	KE7000007547	December 17, 2021	December 15, 2022	330	443.30	429.90			-
SINGLE STOCK FUTURE (ABSA)									
17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	57	12.06	12.01			44
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	148	12.32	12.27			19
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	239	12.61	12.56			1
15-Dec-22	KE7000007653	December 17, 2021	December 15, 2022	330	12.94	12.89			-

Total Volumes	
Today	Previous
10	10

Total Value	
Today	Previous
409,100	410,430

Total Open Interest	
Today	Previous
319	309

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

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