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
									January 21, 2022
INDEX (N25I)									
17-Mar-22	KE7000002878	March 19, 2021	March 17, 2022	55	3,703	3,696			-
16-Jun-22	KE7000004213	June 18, 2021	June 16, 2022	146	3,742	3,734			-
15-Sep-22	KE7000005657	September 17, 2021	September 15, 2022	237	3,789	3,781			-
15-Dec-22	KE7000006986	December 17, 2021	December 15, 2022	328	3,850	3,841			-
INDEX (25MN)									
17-Mar-22	KE7000004098	June 18, 2021	March 17, 2022	55	3,703	3,696			1
16-Jun-22	KE7000004106	June 18, 2021	June 16, 2022	146	3,742	3,734			-
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	237	3,789	3,781			-
15-Dec-22	KE7000006879	December 17, 2021	December 15, 2022	328	3,850	3,841			-
SINGLE STOCK FUTURE (SCOM)									
17-Mar-22	KE7000002985	March 19, 2021	March 17, 2022	55	37.33	38.15			35
16-Jun-22	KE7000004320	June 18, 2021	June 16, 2022	146	38.13	38.24			47
15-Sep-22	KE7000005764	September 17, 2021	September 15, 2022	237	38.09	38.20			3
15-Dec-22	KE7000007109	December 17, 2021	December 15, 2022	328	39.11	39.22			-
SINGLE STOCK FUTURE (EQTY)									
17-Mar-22	KE7000003090	March 19, 2021	March 17, 2022	55	51.95	52.25			22
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	146	53.07	52.82			8
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	237	54.30	54.05			4
15-Dec-22	KE7000007216	December 17, 2021	December 15, 2022	328	55.75	55.48			-
SINGLE STOCK FUTURE (KCBG)									
17-Mar-22	KE7000003108	March 19, 2021	March 17, 2022	55	46.10	45.50	4	184,400	54
16-Jun-22	KE7000004544	June 18, 2021	June 16, 2022	146	46.27	46.38			30
15-Sep-22	KE7000006093	September 17, 2021	September 15, 2022	237	47.34	47.46			3
15-Dec-22	KE7000007323	December 17, 2021	December 15, 2022	328	47.60	47.72			-
SINGLE STOCK FUTURE (EABL)									
17-Mar-22	KE7000003215	March 19, 2021	March 17, 2022	55	157.90	158.90	2	31,580	18
16-Jun-22	KE7000004650	June 18, 2021	June 16, 2022	146	163.80	162.30			17
15-Sep-22	KE7000006218	September 17, 2021	September 15, 2022	237	167.65	166.10			-
15-Dec-22	KE7000007430	December 17, 2021	December 15, 2022	328	172.10	170.50			2
SINGLE STOCK FUTURE (BATK)									
17-Mar-22	KE7000003322	March 19, 2021	March 17, 2022	55	451.90	446.80			6
16-Jun-22	KE7000004767	June 18, 2021	June 16, 2022	146	419.60	414.30			10
15-Sep-22	KE7000006325	September 17, 2021	September 15, 2022	237	429.45	424.00			-
15-Dec-22	KE7000007547	December 17, 2021	December 15, 2022	328	440.95	435.30			-
SINGLE STOCK FUTURE (ABSA)									
17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	55	11.90	11.91			44
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	146	12.16	12.16			19
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	237	12.44	12.45			1
15-Dec-22	KE7000007653	December 17, 2021	December 15, 2022	328	12.77	12.77			-

Total Volumes	
Today	Previous
6	4

Total Value	
Today	Previous
215,980	174,050

Total Open Interest	
Today	Previous
324	320

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.

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

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