nairobi securit exchan Discover Opportuni	ies ge							ne	NSE Derivatives Market
			DERIVATIVES	PRICELIST					
		Listing	Expiry	Days to	MTM	Previous	Total Volume	Total	Open Interest
Contract Type	ISIN	Date	Date	Expiry	Price	Price	Contracts	Value	Contracts
									November 19, 202
INDEX (N25I)					0.70.	0.7.10			
16-Dec-21	KE700001540	December 18, 2020	December 16, 2021	27	3,736	3,748			-
17-Mar-22	KE7000002878	March 19, 2021	March 17, 2022	118	3,764	3,778			-
16-Jun-22 15-Sep-22	KE700004213 KE700005657	June 18, 2021 September 17, 2021	June 16, 2022 September 15, 2022	209 300	3,802 3,851	3,815 3,862			-
13-3ep-22	KE7000003837	September 17, 2021	3epiembei 13, 2022	300	3,031	3,002			
INDEX (25MN)									
16-Dec-21	KE700003983	June 18, 2021	December 16, 2021	27	3,736	3,742			
17-Mar-22	KE700004098	June 18, 2021	March 17, 2022	118	3,764	3,778			
16-Jun-22	KE700004106	June 18, 2021	June 16, 2022	209	3,802	3,815			-
15-Sep-22	KE700005434	September 17, 2021	September 15, 2022	300	3,851	3,862			-
				•			<u>'</u>		
SINGLE STOCK FUTURE (SC				2= 1		00.0		70 700	
16-Dec-21	KE700001656	December 18, 2020	December 16, 2021	27	39.86	39.86	2	79,720	500
17-Mar-22	KE7000002985	March 19, 2021	March 17, 2022	118	40.15	40.62			19
16-Jun-22	KE700004320 KE700005764	June 18, 2021 September 17, 2021	June 16, 2022 September 15, 2022	209 300	41.00 41.96	41.46 42.42			
15-Sep-22	KE/00005/64	september 17, 2021	3epiember 13, 2022	300	41.70	42.42			3
SINGLE STOCK FUTURE (EQ	TV								
16-Dec-21	KE700001763	December 18, 2020	December 16, 2021	27	52.22	52.21	Ι	T	3.
17-Mar-22	KE700003090	March 19, 2021	March 17, 2022	118	53.20	53.20			11
16-Jun-22	KE700004437	June 18, 2021	June 16, 2022	209	54.32	54.31			
15-Sep-22	KE700005988	September 17, 2021	September 15, 2022	300	55.59	55.57			
·	-		·		1			l	
SINGLE STOCK FUTURE (KC									
16-Dec-21	KE700001870	December 18, 2020	December 16, 2021	27	46.09	46.00			41
17-Mar-22	KE700003108	March 19, 2021	March 17, 2022	118	46.96	46.35			31
16-Jun-22	KE700004544	June 18, 2021	June 16, 2022	209	47.94	47.31			30
15-Sep-22	KE7000006093	September 17, 2021	September 15, 2022	300	49.07	48.41			3
SINGLE STOCK FUTURE (EA	DIN								
16-Dec-21	KE700001987	December 18, 2020	December 16, 2021	27	157.65	159.35			12
17-Mar-22	KE7000001707	March 19, 2021	March 17, 2022	118	160.60	162.40			18
16-Jun-22	KE700004650	June 18, 2021	June 16, 2022	209	163.95	165.80			1.
15-Sep-22	KE700006218	September 17, 2021	September 15, 2022	300	167.80	169.60			
·		, , , , , , , , , , , , , , , , , , , ,	<u> </u>		I		<u> </u>		
SINGLE STOCK FUTURE (BA	TK)								
16-Dec-21	KE700002092	December 18, 2020	December 16, 2021	27	428.25	430.45			22
17-Mar-22	KE700003322	March 19, 2021	March 17, 2022	118	436.30	438.65			-
16-Jun-22	KE700004767	June 18, 2021	June 16, 2022	209	445.50	447.75			
15-Sep-22	KE700006325	September 17, 2021	September 15, 2022	300	455.90	458.15			-
		, ,			I		<u> </u>		
SINGLE STOCK FUTURE (AB	SA)								
16-Dec-21	KE700002100	December 16, 2020	December 16, 2021	27	10.54	10.49			43
17-Mar-22	KE700003439	March 19, 2021	March 17, 2022	118	10.74	10.69			4(
16-Jun-22	KE700004874	June 18, 2021	June 16, 2022	209	10.97	10.91			19
15-Sep-22	KE700006432	September 17, 2021	September 15, 2022	300	11.22	11.17			-
				1					
	Total '	Volumes		Total Va	lue		Total Open	Interest	
	Today	Previous		Today	Previous		Today	Previous	
	2	3	Γ	79,720	129,420		867	867	
	L		· L				<u>, </u>		

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

Nominal:

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