nairobi securities exchange	5							ne	NSE Derivatives Market
			DERIVATIVES	S PRICELIST					
Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts October 5, 202
INDEX (N25I)									OCIODEI 3, 202
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	72	3,918	3,962			-
17-Mar-22	KE7000002878	March 19, 2021	March 17, 2022	163	3,946	3,990			-
16-Jun-22 15-Sep-22	KE7000004213 KE7000005657	June 18, 2021 September 17, 2021	June 16, 2022 September 15, 2022	254 345	3,981 4,023	4,026 4,068			-
13-3 c p-22	KE7000003037	36picifibei 17, 2021	36pierriber 13, 2022	040	4,023	4,000	L	L	_ _
NDEX (25MN)									
16-Dec-21	KE7000003983	June 18, 2021	December 16, 2021	72	3,942	3,962	2	78,840	
17-Mar-22	KE700004098	June 18, 2021	March 17, 2022	163	3,946	3,990			-
16-Jun-22 15-Sep-22	KE700004106 KE700005434	June 18, 2021 September 17, 2021	June 16, 2022 September 15, 2022	254 345	3,981 4,023	4,026 4,068			<u>-</u>
13-3 e p-22	KL/000003434	September 17, 2021	3epiember 13, 2022	545	4,023	4,000			
SINGLE STOCK FUTURE (SCOM	1)								
16-Dec-21	KE7000001656	December 18, 2020	December 16, 2021	72	43.52	42.95			55
17-Mar-22	KE7000002985	March 19, 2021	March 17, 2022	163	44.30	44.98			
16-Jun-22	KE700004320	June 18, 2021	June 16, 2022 September 15, 2022	254	45.18	45.87			1
15-Sep-22	KE7000005764	September 17, 2021	september 15, 2022	345	46.14	46.85			<u>-</u>
SINGLE STOCK FUTURE (EQTY)									
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	72	50.56	50.67			2
17-Mar-22	KE700003090	March 19, 2021	March 17, 2022	163	51.47	51.59			1
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	254	52.49	52.61			
15-Sep-22	KE700005988	September 17, 2021	September 15, 2022	345	53.61	53.73			-
SINGLE STOCK FUTURE (KCBG	1								
16-Dec-21	KE700001870	December 18, 2020	December 16, 2021	72	46.11	46.40	2	92,220	3
17-Mar-22	KE700003108	March 19, 2021	March 17, 2022	163	46.63	48.08			2
16-Jun-22	KE7000004544	June 18, 2021	June 16, 2022	254	48.03	49.03	15	720,450	2
15-Sep-22	KE7000006093	September 17, 2021	September 15, 2022	345	48.56	50.08			-
SINGLE STOCK FUTURE (EABL)									
16-Dec-21	KE700001987	December 18, 2020	December 16, 2021	72	169.00	172.50	3 [50,700	2
17-Mar-22	KE7000003215	March 19, 2021	March 17, 2022	163	171.75	175.65		337, 33	1
16-Jun-22	KE7000004650	June 18, 2021	June 16, 2022	254	175.10	179.10	15	262,650	1
15-Sep-22	KE7000006218	September 17, 2021	September 15, 2022	345	178.85	182.95			-
SINGLE STOCK FUTURE (BATK)		D = = = = 10, 0000	D = = = = 1 / 0001	70	455.40	450.00			
16-Dec-21	KE700002092	December 18, 2020	December 16, 2021	72	455.40	450.00			
17-Mar-22 16-Jun-22	KE700003322 KE700004767	March 19, 2021	March 17, 2022	163	463.65	463.00			<u>-</u>
15-Sep-22	KE7000004787	June 18, 2021 September 17, 2021	June 16, 2022 September 15, 2022	254 345	472.80 482.90	472.15 482.20			<u>-</u>
13-36β-22	KL700000323	September 17, 2021	3cpicifidei 13, 2022	343	402.70	402.20			<u> </u>
SINGLE STOCK FUTURE (ABSA)									
16-Dec-21	KE700002100	December 16, 2020	December 16, 2021	72	10.38	10.45			3
17-Mar-22	KE700003439	March 19, 2021	March 17, 2022	163	10.57	10.73			3
16-Jun-22	KE700004874	June 18, 2021	June 16, 2022	254	10.78	11.11			
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	345	11.01	11.18			-
			<u>.</u>						
		Volumes		Total Value			Total Open		
	Today	Previous		Today	Previous		Today	Previous	
	37	26		1,204,860	1,033,880		848	816	

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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