nairobi securit exchan	ies ge							ne	NSE Derivatives Market
Discover Opportunit	ty		DERIVATIVES	PRICELIST				- 110	Market
Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
somaci type	10114	Daic	Daic	LAPITY	11100	11100	Commucis	Valoc	October 7, 202
NDEX (N25I)									
16-Dec-21	KE700001540	December 18, 2020	December 16, 2021	70	3,885	3,912			-
17-Mar-22	KE7000002878	March 19, 2021	March 17, 2022	161	3,912	3,940			-
16-Jun-22 15-Sep-22	KE700004213 KE700005657	June 18, 2021 September 17, 2021	June 16, 2022 September 15, 2022	252 343	3,947 3,988	3,975 4,017			-
	1					.,,			
NDEX (25MN)									
16-Dec-21	KE700003983	June 18, 2021	December 16, 2021	70	3,931	3,912	8	314,500	
17-Mar-22 16-Jun-22	KE700004098 KE700004106	June 18, 2021 June 18, 2021	March 17, 2022 June 16, 2022	161	3,912 3,947	3,940			-
15-Sep-22	KE7000004108	September 17, 2021	September 15, 2022	252 343	3,988	3,975 4,017			-
		00010111001 17,2021	30010111001 10/2022	0 10	3,700	1,017	L	I	
INGLE STOCK FUTURE (SC									
16-Dec-21	KE7000001656	December 18, 2020	December 16, 2021	70	42.89	42.80			5.
17-Mar-22	KE700002985	March 19, 2021	March 17, 2022	161	43.67	44.30		40.000	
16-Jun-22	KE700004320 KE700005764	June 18, 2021 September 17, 2021	June 16, 2022	252 343	42.80 45.48	43.18 46.13	I	42,800	
15-Sep-22	NE/UUUU03/04	3chiciiinai 17, 2021	September 15, 2022	343	45.48	40.13			-
INGLE STOCK FUTURE (EQ	ΓΥ)								
16-Dec-21	KE700001763	December 18, 2020	December 16, 2021	70	49.93	50.00			
17-Mar-22	KE700003090	March 19, 2021	March 17, 2022	161	50.00	50.00	1	50,000	
16-Jun-22	KE700004437	June 18, 2021	June 16, 2022	252	51.01	52.01	1	51,010	
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	343	52.94	53.11			-
SINGLE STOCK FUTURE (KC	RG)								
16-Dec-21	KE700001870	December 18, 2020	December 16, 2021	70	46.49	45.65	T		
17-Mar-22	KE700003108	March 19, 2021	March 17, 2022	161	46.40	46.00	1	46,400	
16-Jun-22	KE700004544	June 18, 2021	June 16, 2022	252	47.03	47.03	1	47,030	
15-Sep-22	KE700006093	September 17, 2021	September 15, 2022	343	49.29	48.87			-
PINICUE STOCK FUTURE (FAI	NIX								
SINGLE STOCK FUTURE (EAR 16-Dec-21	KE700001987	December 18, 2020	December 16, 2021	70	167.10	169.05	Т		
17-Mar-22	KE7000001707	March 19, 2021	March 17, 2022	161	167.10	171.95	1	16,795	
16-Jun-22	KE700004650	June 18, 2021	June 16, 2022	252	170.35	175.35	1	17,035	1
15-Sep-22	KE700006218	September 17, 2021	September 15, 2022	343	177.15	179.10			-
SINGLE STOCK FUTURE (BAT									
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	70	453.70	455.80			
17-Mar-22	KE7000003322	March 19, 2021	March 17, 2022	161	461.90	464.10			-
16-Jun-22	KE700004767	June 18, 2021	June 16, 2022	252	471.05	473.25			-
15-Sep-22	KE7000006325	September 17, 2021	September 15, 2022	343	481.05	483.30			-
SINGLE STOCK FUTURE (ABS	SΔ1								
16-Dec-21	KE700002100	December 16, 2020	December 16, 2021	70	10.38	10.40	I		
17-Mar-22	KE7000002100	March 19, 2021	March 17, 2022	161	10.37	10.40	1	10,270	
16-Jun-22	KE7000003437	June 18, 2021	June 16, 2022	252	10.27	10.27	1	10,270	
15-Sep-22	KE7000004374	September 17, 2021	September 15, 2022	343	11.01	11.06	'	10,100	-
	Total \	Volumes		Total Val	ue		Total Open	Interest	
	Today	Previous		Today	Previous		Today	Previous	
	17	40		606,270	1,798,035		871	859	

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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