nairobi securiti exchang Discover Opportunity	ge							ne	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
INDEX (NOEI)									October 12, 202
INDEX (N25I) 16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	65	3,848	3,851	Г		_
17-Mar-22	KE7000001848	March 19, 2021	March 17, 2022	156	3,875	3,879			-
16-Jun-22	KE7000004213	June 18, 2021	June 16, 2022	247	3,910	3,914			-
15-Sep-22	KE7000005657	September 17, 2021	September 15, 2022	338	3,952	3,956			-
INDEX (25MN)	VE700002002	Luna 10 0001	Dagambar 1/ 2001	/ 5	2.005	2.040	l 1 I	20.050	1.
16-Dec-21 17-Mgr-22	KE700003983 KE700004098	June 18, 2021 June 18, 2021	December 16, 2021 March 17, 2022	65 156	3,925 3,875	3,940 3,879	l l	39,250	16
17-Mai-22 16-Jun-22	KE700004098	June 18, 2021	June 16, 2022	247	3,910	3,914			<u>-</u>
15-Sep-22	KE700005434	September 17, 2021	September 15, 2022	338	3,952	3,714			<u>-</u>
10 000 11	KE7 GGGGG-TG-T	00p10111001 17, 2021	00010111001 10, 2022	000	0,702	0,700	<u> </u>		
SINGLE STOCK FUTURE (SCC	DM)								
16-Dec-21	KE700001656	December 18, 2020	December 16, 2021	65	42.24	42.05	2	84,480	549
17-Mar-22	KE700002985	March 19, 2021	March 17, 2022	156	42.70	42.67	1	42,700	7
16-Jun-22	KE700004320	June 18, 2021	June 16, 2022	247	42.40	42.20	1	42,400	18
15-Sep-22	KE7000005764	September 17, 2021	September 15, 2022	338	44.91	44.74			-
SINGLE STOCK FUTURE (EQT	٧١								
16-Dec-21	KE700001763	December 18, 2020	December 16, 2021	65	50.08	49.94	Г		40
17-Mar-22	KE700003090	March 19, 2021	March 17, 2022	156	49.80	50.00	1	49,800	12
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	247	50.90	51.01	1	50,900	1(
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	338	53.12	53.01		307.00	
			•		•			•	
SINGLE STOCK FUTURE (KCB	-	D	D 17 0001	7.5.1	4/04	47.50	T	T	2.1
16-Dec-21	KE700001870	December 18, 2020	December 16, 2021	65	46.34	46.50	1	47.500	35
17-Mar-22 16-Jun-22	KE700003108 KE700004544	March 19, 2021	March 17, 2022	156	46.50	46.60	1	46,500	28 28
15-Sep-22	KE700004344	June 18, 2021 September 17, 2021	June 16, 2022 September 15, 2022	247 338	46.80 49.15	47.03 49.52		46,800	
15-3ep-22	KL700000070	30p10111001 17, 2021	30picifibei 13, 2022	330	47.13	47.52			
SINGLE STOCK FUTURE (EAB	L)								
16-Dec-21	KE700001987	December 18, 2020	December 16, 2021	65	166.65	165.00	П	T	28
17-Mar-22	KE700003215	March 19, 2021	March 17, 2022	156	166.95	167.95	1	16,695	19
16-Jun-22	KE700004650	June 18, 2021	June 16, 2022	247	168.35	170.35	1	16,835	18
15-Sep-22	KE7000006218	September 17, 2021	September 15, 2022	338	176.80	176.95			-
SINGLE STOCK FUTURE (BAT	<u>, </u>	1		· - T			T	T	
16-Dec-21	KE700002092	December 18, 2020	December 16, 2021	65	450.25	451.05			3
17-Mar-22	KE7000003322	March 19, 2021	March 17, 2022	156	458.40	459.30			-
16-Jun-22	KE700004767	June 18, 2021	June 16, 2022	247	467.50	468.45			-
15-Sep-22	KE7000006325	September 17, 2021	September 15, 2022	338	477.55	478.55			-
CINICIE CTOCK FUTURE (ARC	A)								
SINGLE STOCK FUTURE (ABS		Docombor 1/ 2000	Docombor 1/ 2001	/E	10.07	10.00		I	10
16-Dec-21	KE700002100	December 16, 2020	December 16, 2021	65	10.27	10.22	1	10.070	43
17-Mar-22	KE700003439	March 19, 2021	March 17, 2022	156	10.37	10.27		10,370	35
16-Jun-22	KE700004874	June 18, 2021	June 16, 2022	247	10.66	10.43			
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	338	10.89	11.01			-
			_						
		Volumes		Total Va			Total Open		
	Today	Previous	Į_	Today	Previous		Today	Previous	
	12	26		446,730	829,120		901	890	

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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