nairobi securitie exchang	es e							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
									October 14, 2021
INDEX (N25I)									
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	63	3,855	3,843			-
17-Mar-22	KE7000002878	March 19, 2021	March 17, 2022	154	3,882	3,870			-
16-Jun-22	KE7000004213	June 18, 2021	June 16, 2022	245	3,917	3,905			-
15-Sep-22	KE700005657	September 17, 2021	September 15, 2022	336	3,959	3,947			-
INDEX (25MN)	WEZ22222	10.0001	1 / 0001	, o I	0.055	0.005		Ī	10
16-Dec-21	KE700003983	June 18, 2021	December 16, 2021	63	3,855	3,925			18
17-Mar-22	KE700004098	June 18, 2021	March 17, 2022	154	3,882	3,870			-
16-Jun-22	KE700004106	June 18, 2021	June 16, 2022	245	3,917	3,905			-
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	336	3,959	3,947			-
CINICIT CTOOK FUTURE (COO	A4N								
SINGLE STOCK FUTURE (SCO 16-Dec-21	M) KE700001656	December 18, 2020	December 16, 2021	/2 [	42.93	40 2F	ı	ı	EF1
18-Dec-21 17-Mar-22	KE700001656 KE7000002985	March 19, 2021	March 17, 2022	63 154	42.93	42.35 42.70	1	42,700	551
17-Mar-22 16-Jun-22	KE7000002985 KE7000004320	June 18, 2021	June 16, 2022	245	42.70	42.70	1	42,700	18
15-Sep-22	KE7000004320	September 17, 2021	September 15, 2022	336	45.53	45.06	1	42,400	10
19-3ep-22	NE/000003/0 <del>4</del>		30010111001 13, 2022	336	43.33	40.00			<del>-</del>
SINGLE STOCK FUTURE (EQT)	<b>/</b> )								
16-Dec-21	KE700001763	December 18, 2020	December 16, 2021	63	49.81	49.72			46
17-Mar-22	KE7000001703	March 19, 2021	March 17, 2022	154	49.85	49.85	1	49,850	12
16-Jun-22	KE7000003070	June 18, 2021	June 16, 2022	245	50.90	50.90	1	50,900	10
15-Sep-22	KE700005988	September 17, 2021	September 15, 2022	336	52.83	52.73	'	30,700	-
10 000 11	K17 000000700	00010111001 17,2021	00010111001 10, 2022	000	02.00	02.70			
SINGLE STOCK FUTURE (KCB)	G)								
16-Dec-21	KE700001870	December 18, 2020	December 16, 2021	63	45.56	45.93			35
17-Mar-22	KE700003108	March 19, 2021	March 17, 2022	154	46.50	46.50	1	46,500	22
16-Jun-22	KE700004544	June 18, 2021	June 16, 2022	245	46.80	46.80	1	46,800	28
15-Sep-22	KE700006093	September 17, 2021	September 15, 2022	336	48.32	48.71		·	<u>-</u>
•	-	· · · · · · · · · · · · · · · · · · ·							
SINGLE STOCK FUTURE (EABL	.)								
16-Dec-21	KE700001987	December 18, 2020	December 16, 2021	63	164.05	165.40	2	32,810	26
17-Mar-22	KE700003215	March 19, 2021	March 17, 2022	154	166.95	166.95	1	16,695	19
16-Jun-22	KE700004650	June 18, 2021	June 16, 2022	245	168.35	168.35	1	16,835	18
15-Sep-22	KE700006218	September 17, 2021	September 15, 2022	336	174.85	175.40			-
	•			•	1			•	
SINGLE STOCK FUTURE (BATK	( <u>)</u>								
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	63	444.75	446.35			22
17-Mar-22	KE700003322	March 19, 2021	March 17, 2022	154	452.80	454.45			-
16-Jun-22	KE700004767	June 18, 2021	June 16, 2022	245	461.80	463.45	+		-
15-Sep-22	KE7000004707	September 17, 2021	September 15, 2022	336	471.70	473.40			
.0 00p 22	1.27 30000020	30 promisor 17, 2021	00010111001 10, 2022	000	1, 1., 0	17 0.40			
SINGLE STOCK FUTURE (ABSA	<b>A</b> 1								
16-Dec-21	KE700002100	December 16, 2020	December 16, 2021	63	10.37	10.22	I		43
			·				1	10.070	
17-Mar-22	KE700003439	March 19, 2021	March 17, 2022	154	10.37	10.37	1	10,370	35
16-Jun-22	KE700004874	June 18, 2021	June 16, 2022	245	10.61	10.61		10,610	/
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	336	10.99	10.84			-
	Total Today	Volumes Previous		Total Va Today 366,470	Previous 486,250		Total Open Today 917	Interest Previous 912	

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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