| nairobi securit exchan Discover Opportuni | ies 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 15, 2021 |
| INDEX (N25I) 16-Dec-21 | KE700001540 | December 18, 2020 | December 16, 2021 | 62 | 3,879 | 3,855 | T | T | <u> </u> |
| 17-Mar-22 | KE7000001340 | March 19, 2021 | March 17, 2022 | 153 | 3,911 | 3,882 | | | |
| 16-Jun-22 | KE7000004213 | June 18, 2021 | June 16, 2022 | 244 | 3,948 | 3,917 | | | |
| 15-Sep-22 | KE7000005657 | September 17, 2021 | September 15, 2022 | 335 | 3,993 | 3,959 | | | - |
| INDEX (ACAMI) | | | | | | | | | |
| INDEX (25MN) 16-Dec-21 | KE700003983 | June 18, 2021 | December 16, 2021 | 62 | 3,879 | 3,855 | | | 18 |
| 17-Mar-22 | KE7000003783 | June 18, 2021 | March 17, 2022 | 153 | 3,911 | 3,882 | | | - |
| 16-Jun-22 | KE700004078 | June 18, 2021 | June 16, 2022 | 244 | 3,948 | 3,917 | | | <u>-</u> |
| 15-Sep-22 | KE700005434 | September 17, 2021 | September 15, 2022 | 335 | 3,993 | 3,959 | | | |
| • | I | | | | · | · | L | L | |
| SINGLE STOCK FUTURE (SC | | D. 10.0000 | D | | 10 = : 1 | 10.00 | | | |
| 16-Dec-21 | KE700001656 | December 18, 2020 | December 16, 2021 | 62 | 43.56 | 42.93 | 10 | 105.000 | 551 |
| 17-Mar-22 | KE7000002985 | March 19, 2021 | March 17, 2022 | 153 | 42.50 | 42.70 | 10 | 425,000 | 3 |
| 16-Jun-22 15-Sep-22 | KE700004320 KE700005764 | June 18, 2021 September 17, 2021 | June 16, 2022 September 15, 2022 | 244 335 | 42.40 46.29 | 42.40 45.53 | 15 | 636,000 | 23 |
| 13-3ep-22 | KL/00003/04 | September 17, 2021 | 3epiember 13, 2022 | 333 | 40.27 | 40.00 | | | |
| SINGLE STOCK FUTURE (EQ | TY) | | | | | | | | |
| 16-Dec-21 | KE700001763 | December 18, 2020 | December 16, 2021 | 62 | 50.03 | 49.81 | | | 46 |
| 17-Mar-22 | KE700003090 | March 19, 2021 | March 17, 2022 | 153 | 50.98 | 49.85 | | | 12 |
| 16-Jun-22 | KE7000004437 | June 18, 2021 | June 16, 2022 | 244 | 52.02 | 50.90 | | | 10 |
| 15-Sep-22 | KE7000005988 | September 17, 2021 | September 15, 2022 | 335 | 53.17 | 52.83 | | | - |
| SINGLE STOCK FUTURE (KC | RG) | | | | | | | | |
| 16-Dec-21 | KE700001870 | December 18, 2020 | December 16, 2021 | 62 | 45.58 | 45.56 | | | 35 |
| 17-Mar-22 | KE700003108 | March 19, 2021 | March 17, 2022 | 153 | 46.45 | 46.50 | | | 23 |
| 16-Jun-22 | KE700004544 | June 18, 2021 | June 16, 2022 | 244 | 46.80 | 46.80 | 1 | 46,800 | 28 |
| 15-Sep-22 | KE700006093 | September 17, 2021 | September 15, 2022 | 335 | 48.44 | 48.32 | | | - |
| CINICIE STOCK FUTURE (EAL | DIV | | | | | | | | |
| SINGLE STOCK FUTURE (EAI 16-Dec-21 | KE700001987 | December 18, 2020 | December 16, 2021 | 62 | 166.50 | 164.05 | T | T | 26 |
| 17-Mar-22 | KE7000001707 | March 19, 2021 | March 17, 2022 | 153 | 169.65 | 166.95 | + | | 19 |
| 16-Jun-22 | KE7000004650 | June 18, 2021 | June 16, 2022 | 244 | 173.10 | 168.35 | | | 18 |
| 15-Sep-22 | KE700006218 | September 17, 2021 | September 15, 2022 | 335 | 176.95 | 174.85 | + | | - |
| • | - | · | · · | ' | | | • | • | |
| SINGLE STOCK FUTURE (BAT | TK) | | | | | | | | |
| 16-Dec-21 | KE700002092 | December 18, 2020 | December 16, 2021 | 62 | 440.10 | 444.75 | | | 22 |
| 17-Mar-22 | KE700003322 | March 19, 2021 | March 17, 2022 | 153 | 448.50 | 452.80 | | | - |
| 16-Jun-22 | KE700004767 | June 18, 2021 | June 16, 2022 | 244 | 457.60 | 461.80 | | | - |
| 15-Sep-22 | KE700006325 | September 17, 2021 | September 15, 2022 | 335 | 467.75 | 471.70 | | | - |
| | ^ | | | | | | | | |
| SINGLE STOCK FUTURE (ABS | | Doggraph at 17,0000 | Doggrapher 1/ 0001 | /O I | 10.07 | 10.07 | ı | ı | 10 |
| 16-Dec-21 | KE700002100 | December 16, 2020 | December 16, 2021 | 62 | 10.26 | 10.37 | | | 43 |
| 17-Mar-22 | KE700003439 | March 19, 2021 | March 17, 2022 | 153 | 10.45 | 10.37 | 10 | 107.100 | 35 |
| 16-Jun-22 | KE700004874 | June 18, 2021 | June 16, 2022 | 244 | 10.61 | 10.61 | 10 | 106,100 | 17 |
| 15-Sep-22 | KE7000006432 | September 17, 2021 | September 15, 2022 | 335 | 10.90 | 10.99 | | | |
| | | Malumaa | - | T-1-114 | | ı | Tolail O | Into real | |
| | | Volumes | | Today | | | Total Open | | |
| | Today | Previous | F | Today | Previous 344 470 | | Today | Previous 017 | |
| | 36 | 12 | L | 1,213,900 | 366,470 | | 934 | 917 | |

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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