nairobi securitic exchange	es je							ne	NSE Derivatives Market
Discover Opportunity			DERIVATIVES	PRICELIST				110	Market
		Listing	Expiry	Days to	MTM	Previous	Total Volume	Total	Open Interest
Contract Type	ISIN	Date	Date	Expiry	Price	Price	Contracts	Value	Contracts
									October 26, 202
NDEX (N25I)									
16-Dec-21	KE700001540	December 18, 2020	December 16, 2021	51	3,828	3,837			-
17-Mar-22	KE700002878	March 19, 2021	March 17, 2022	142	3,861	3,870			-
16-Jun-22	KE700004213	June 18, 2021	June 16, 2022	233	3,897	3,907			-
15-Sep-22	KE700005657	September 17, 2021	September 15, 2022	324	3,943	3,953			-
NDEX (25MN)		10.0001	1,0001	51	0.000	0.007			
16-Dec-21	KE700003983	June 18, 2021	December 16, 2021	51	3,828	3,837			1
17-Mar-22	KE700004098	June 18, 2021	March 17, 2022	142	3,861	3,870			-
16-Jun-22	KE700004106	June 18, 2021	June 16, 2022	233	3,897	3,907			-
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	324	3,943	3,953			-
INCLESTACY FUTURE (SAA	144)								
INGLE STOCK FUTURE (SCO 16-Dec-21	(M) KE700001656	December 18, 2020	December 16, 2021	51	42.38	42.70	I	T	54
17-Mar-22	KE7000001838	March 19, 2021	March 17, 2022	142	42.30	42.70	1	42,300	
16-Jun-22	KE7000002783	June 18, 2021	June 16, 2022	233	42.35	42.40	1	42,350	2
15-Sep-22	KE7000005764	September 17, 2021	September 15, 2022	324	45.08	45.41	'	42,000	
13-3ep-22	RE7000003704	September 17, 2021	36pierriber 13, 2022	524	43.00	45.41			
INGLE STOCK FUTURE (EQT)	Y)								
16-Dec-21	KE700001763	December 18, 2020	December 16, 2021	51	50.30	49.90			
17-Mar-22	KE700003090	March 19, 2021	March 17, 2022	142	50.50	50.50	1	50,500	1
16-Jun-22	KE700004437	June 18, 2021	June 16, 2022	233	52.31	51.94	•	00,000	<u> </u>
15-Sep-22	KE700005988	September 17, 2021	September 15, 2022	324	53.49	53.08			_
•		, ,	, ,					I	
SINGLE STOCK FUTURE (KCB	G)								
16-Dec-21	KE700001870	December 18, 2020	December 16, 2021	51	44.30	44.50			3
17-Mar-22	KE700003108	March 19, 2021	March 17, 2022	142	44.50	45.00	1	44,500	2
16-Jun-22	KE700004544	June 18, 2021	June 16, 2022	233	44.50	45.00	1	44,500	2
15-Sep-22	KE700006093	September 17, 2021	September 15, 2022	324	47.11	47.18			-
				-					
SINGLE STOCK FUTURE (EABI									
16-Dec-21	KE700001987	December 18, 2020	December 16, 2021	51	167.30	168.35			2
17-Mar-22	KE7000003215	March 19, 2021	March 17, 2022	142	170.55	174.05			1:
16-Jun-22	KE700004650	June 18, 2021	June 16, 2022	233	174.00	175.60			1
15-Sep-22	KE7000006218	September 17, 2021	September 15, 2022	324	177.95	179.05			-
SINGLE STOCK FUTURE (BATH	-	<u> </u>		1	,,,	,	-	ı	
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	51	438.45	439.80			2:
17-Mar-22	KE700003322	March 19, 2021	March 17, 2022	142	447.00	448.35			-
16-Jun-22	KE700004767	June 18, 2021	June 16, 2022	233	456.00	457.45			-
15-Sep-22	KE700006325	September 17, 2021	September 15, 2022	324	466.30	467.75			-
INGLE STOCK FUTURE (ABSA	A)								
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	51	10.16	10.18	1	10,160	4
17-Mar-22	KE700003439	March 19, 2021	March 17, 2022	142	10.24	10.24	1	10,240	3
16-Jun-22	KE700004874	June 18, 2021	June 16, 2022	233	10.45	10.45	1	10,450	1'
15-Sep-22	KE700006432	September 17, 2021	September 15, 2022	324	10.83	10.83	•	-,	-
-		Valumas		Takulle	luo		Total On a	Intorest	
		Volumes		Total Va			Total Open		
	Today 8	Previous 13		Today	Previous 462,895		Today 927	Previous 922	
				255,000					

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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