nairobi securiti 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 27, 202
INDEX (N25I)				Ţ.					
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	50	3,832	3,828			-
17-Mar-22	KE700002878	March 19, 2021	March 17, 2022	141	3,864	3,861			-
16-Jun-22	KE700004213	June 18, 2021	June 16, 2022	232	3,900 3,947	3,897			-
15-Sep-22	KE700005657	September 17, 2021	September 15, 2022	323	3,94/	3,943			-
NDEX (25MN)									
16-Dec-21	KE700003983	June 18, 2021	December 16, 2021	50	3,832	3,828	Τ	T	1
17-Mar-22	KE700004098	June 18, 2021	March 17, 2022	141	3,864	3,861			<u> </u>
16-Jun-22	KE700004106	June 18, 2021	June 16, 2022	232	3,900	3,897			-
15-Sep-22	KE700005434	September 17, 2021	September 15, 2022	323	3,947	3,943			-
-	<b>-</b>	·	<u> </u>	<u>'</u>			<u> </u>	<u>'</u>	
SINGLE STOCK FUTURE (SCC									
16-Dec-21	KE700001656	December 18, 2020	December 16, 2021	50	42.00	42.38	2	84,000	54
17-Mar-22	KE7000002985	March 19, 2021	March 17, 2022	141	42.30	42.30	1	42,300	
16-Jun-22	KE700004320	June 18, 2021	June 16, 2022	232	42.35	42.35	l.	42,350	22
15-Sep-22	KE700005764	September 17, 2021	September 15, 2022	323	45.01	45.08			-
SINICIE STOCK EUTUBE (EOT)	٧١								
SINGLE STOCK FUTURE (EQT 16-Dec-21	KE700001763	December 18, 2020	December 16, 2021	50	49.80	50.30	2	99,600	4
17-Mar-22	KE7000001703	March 19, 2021	March 17, 2022	141	50.50	50.50	1	50,500	1
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	232	52.31	52.31	1	52,310	<u></u>
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	323	53.48	53.49	'	02,010	
•	I	'	<u> </u>	<u>I</u>	I				
SINGLE STOCK FUTURE (KCB	G)								
16-Dec-21	KE700001870	December 18, 2020	December 16, 2021	50	44.34	44.30			34
17-Mar-22	KE700003108	March 19, 2021	March 17, 2022	141	44.50	44.50	1	44,500	22
16-Jun-22	KE7000004544	June 18, 2021	June 16, 2022	232	44.50	44.50	1	44,500	28
15-Sep-22	KE700006093	September 17, 2021	September 15, 2022	323	47.16	47.11			-
CINICIE CTOOK FUTURE (FAR	13								
SINGLE STOCK FUTURE (EAB 16-Dec-21	KE700001987	December 18, 2020	December 16, 2021	50	167.25	167.30	Т	Т	28
17-Mar-22	KE7000001787	March 19, 2021	March 17, 2022	141	170.55	170.55	1	17,055	17
16-Jun-22	KE7000004650	June 18, 2021	June 16, 2022	232	174.00	174.00	1 1	17,400	10
15-Sep-22	KE7000006218	September 17, 2021	September 15, 2022	323	177.90	177.95	'	17,100	
10 00р		00 01011110011117 2021	00 0:0::::00:::07 2022	020	,				
SINGLE STOCK FUTURE (BATI	K)								
16-Dec-21	KE700002092	December 18, 2020	December 16, 2021	50	445.45	438.45	4	178,180	22
17-Mar-22	KE700003322	March 19, 2021	March 17, 2022	141	444.30	447.00		,	
16-Jun-22	KE7000004767	June 18, 2021	June 16, 2022	232	453.30	456.00			-
15-Sep-22	KE7000004707	September 17, 2021	September 15, 2022	323	463.50	466.30			
r		, , , , , , , , , , , , , , , , , , , ,	·						
SINGLE STOCK FUTURE (ABS.	A)								
16-Dec-21	KE700002100	December 16, 2020	December 16, 2021	50	10.23	10.16			4
17-Mar-22	KE700003439	March 19, 2021	March 17, 2022	141	10.24	10.24	1	10,240	35
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	232	10.45	10.45	1	10,450	18
15-Sep-22	KE7000004374	September 17, 2021	September 15, 2022	323	10.88	10.83	'	. 3, 130	-
<b>-</b>				1			1		
		Volumes		Total Va			Total Open		
	Today	Previous		Today	Previous		Today	Previous	
							918	927	

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:

DISCLAIMER: Utmost care has been taken in the preparation of this report. However, the Nairobi Securities Exchange does not warrant accuracy, adequacy or completeness of this information and expressly disclaims liability for errors or omissions in this information. No warranty of any kind, implied, express or statutory is given in conjunction with the information.