nairobi									
NSC securities exchange								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
INDEX (N25I)									October 29, 202
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	48	3,859	3,855			-
17-Mar-22	KE7000002878	March 19, 2021	March 17, 2022	139	3,891	3,888			-
16-Jun-22	KE7000004213	June 18, 2021	June 16, 2022	230	3,928	3,925			-
15-Sep-22	KE7000005657	September 17, 2021	September 15, 2022	321	3,977	3,971			-
INDEX (25MN)									
16-Dec-21	KE700003983	June 18, 2021	December 16, 2021	48	3,859	3,855			18
17-Mar-22	KE7000004098	June 18, 2021	March 17, 2022	139	3,891	3,888			-
16-Jun-22	KE7000004106	June 18, 2021	June 16, 2022	230	3,928	3,925			-
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	321	3,977	3,971			-
SINGLE STOCK FUTURE (SCOM)									
16-Dec-21	KE7000001656	December 18, 2020	December 16, 2021	48	43.13	43.17			544
17-Mar-22	KE700002985	March 19, 2021	March 17, 2022	139	42.15	42.30	2	84,300	(
16-Jun-22	KE7000004320 KE7000005764	June 18, 2021	June 16, 2022	230 321	42.00	42.35 45.91	1	42,000	24
15-Sep-22	RE/00005/64	September 17, 2021	September 15, 2022	321	45.89	43.71			-
SINGLE STOCK FUTURE (EQTY)									
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	48	50.09	50.07			48
17-Mar-22	KE700003090	March 19, 2021	March 17, 2022	139	49.51	50.51	1	49,510	1
16-Jun-22 15-Sep-22	KE7000004437 KE7000005988	June 18, 2021 September 17, 2021	June 16, 2022 September 15, 2022	230 321	49.81 53.29	52.31 53.25	I	49,810	8
13-3ep-22	RE7000003788		September 13, 2022	521	55.27	55.25			-
SINGLE STOCK FUTURE (KCBG)									
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	48	44.29	44.33			34
17-Mar-22	KE700003108	March 19, 2021	March 17, 2022	139	44.50	44.50	1	44,500	24
16-Jun-22 15-Sep-22	KE7000004544 KE7000006093	June 18, 2021 September 17, 2021	June 16, 2022 September 15, 2022	230 321	44.50 47.12	44.50 47.14	I	44,500	29
13-3ep-22	RE700000073		3epiember 13, 2022	521	47.12	47.14			
SINGLE STOCK FUTURE (EABL)									
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	48	167.25	166.20	-		28
17-Mar-22 16-Jun-22	KE7000003215 KE7000004650	March 19, 2021 June 18, 2021	March 17, 2022 June 16, 2022	139 230	168.55 169.00	170.55 174.00	1	16,855 16,900	19
15-Sep-22	KE7000004850	September 17, 2021	September 15, 2022	321	177.95	174.00	1	16,700	-
				021	177.70	17 0.7 0			
SINGLE STOCK FUTURE (BATK)									
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	48	433.30	433.20			22
17-Mar-22	KE700003322	March 19, 2021	March 17, 2022	139	441.65	441.65			_
16-Jun-22	KE7000004767	June 18, 2021	June 16, 2022	230	450.70	450.55			-
15-Sep-22	KE7000006325	September 17, 2021	September 15, 2022	321	461.05	460.70			-
SINGLE STOCK FUTURE (ABSA) 16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	48	10.28	10.28		I	4
17-Mar-22	KE7000003439	March 19, 2020	March 17, 2022	139	10.28	10.28	1	10,240	37
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	230	10.24	10.24	1	10,240	20
15-Sep-22	KE700006432	September 17, 2021	September 15, 2022	321	10.94	10.93	·		-
-				I					
			_			_			
		Total Volumes Total Value				Total Open			
	Today	Previous		Today	Previous	-	Today	Previous	
	11	11	L	369,065	382,125	<u>[</u>	934	925	
Abbr.									
MTM: Mark To Market									
Open interest: total number of long or sh	ort positions that remain outs	tanding at the end of a particula	ar trading day						
Average Traded Price: Means the Volume	-								
Contracts that have traded on a particula	r day will be marked to marke	t based on the volume weighted	average price (VWAP) while co	ontracts that have not	traded will be mar	ked to market bas	ed on the NSE's fair v	alue calculation.	
	SSF- 1000 below Kes.100								
	100 above Kes.100								
Nominal:	INDEX-100 MINI-INDEX - 10								
1									
DISCLAIMER: Utmost care has been t		<ul> <li>A second sec second second sec</li></ul>					s of this informatior	า	
and a support of the later of the latter of the second	rors or omissions in this inf	ormation No warranty of an	ny kind,implied,express or st	atutory is given in co	oniunction with t	he information.			