NSE nairobi securitia exchang	25 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
INDEX (N25I)									September 2, 2021
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	14	3,969	4,003		I	-
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	105	3,995	4,030			-
17-Mar-22	KE7000002878	March 19, 2021	March 17, 2022	196	4,026	4,060			-
16-Jun-22	KE7000004213	June 18, 2021	June 16, 2022	287	4,056	4,091			-
INDEX (25MN)									
16-Sep-21	KE7000003876	June 18, 2021	September 16, 2021	14	3,969	4,003			5
16-Dec-21	KE7000003983	June 18, 2021	December 16, 2021	105	3,995	4,030			-
17-Mar-22	KE7000004098	June 18, 2021	March 17, 2022	196	4,026	4,060			=
16-Jun-22	KE7000004106	June 18, 2021	June 16, 2022	287	4,056	4,091			
SINGLE STOCK FUTURE (SCO	M)								
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	14	42.51	43.00			24
16-Dec-21	KE7000001656	December 18, 2020	December 16, 2021	105	43.26	43.42			524
17-Mar-22	KE7000002985	March 19, 2021	March 17, 2022	196	44.07	44.23			-
16-Jun-22	KE7000004320	June 18, 2021	June 16, 2022	287	44.89	45.06			=
SINGLE STOCK FUTURE (EQT	0								
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	14	51.58	52.59	1	1	26
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	105	52.49	53.51			18
17-Mar-22	KE7000003090	March 19, 2021	March 17, 2022	196	53.46	54.51			3
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	287	54.46	55.53			6
SINGLE STOCK FUTURE (KCB	6)								
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	14	47.22	48.08		I	38
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	105	48.25	48.30	2	96,500	18
17-Mar-22	KE7000003108	March 19, 2021	March 17, 2022	196	48.95	49.84			14
16-Jun-22	KE7000004544	June 18, 2021	June 16, 2022	287	49.86	50.77			11
SINGLE STOCK FUTURE (EAB	u .								
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	14	176.00	177.00			17
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	105	179.10	180.15			16
17-Mar-22	KE7000003215	March 19, 2021	March 17, 2022	196	182.45	183.50			-
16-Jun-22	KE7000004650	June 18, 2021	June 16, 2022	287	185.85	186.95			-
SINGLE STOCK FUTURE (BAT	0								
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	14	465.70	457.25		I	7
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	105	473.90	465.30			3
17-Mar-22	KE7000003322	March 19, 2021	March 17, 2022	196	482.70	474.00			-
16-Jun-22	KE7000004767	June 18, 2021	June 16, 2022	287	491.70	482.80			-
SINGLE STOCK FUTURE (ABS.									
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	14	10.52	10.92			38
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	105	10.70	11.11			33
17-Mar-22	KE700003439	March 19, 2021	March 17, 2022	196	10.90	11.32			33
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	287	11.53	11.53	21	242,130	21
	Total Today	Volumes Previous		Total Valu Today	e Previous		Total Open Today	Interest Previous	
	23	2		338,630	91,300		855	837	
Abbr. MTM: Mark To Market Open interest: total number of lon, Average Traded Price: Means the V Contracts that have traded on a pau	olume Weighted Traded Price			e contracts that have not tr	aded will be mark	ed to market bas	ed on the NSE's fair v	value calculation.	
	SSF- 1000 below Kes.100								
	100 above Kes.100								
Nominal:	INDEX-100 MINI-INDEX - 10								
Nommal.	WARFINDER - 10								

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