nairobi									
NSC securities exchange	5							ne	NSE Derivatives Market
Discover Opportunity			DERIVATIVES	PRICELIST					Market
		Listing	Expiry	Days to	MTM	Previous	Total Volume	Total	Open Interest
Contract Type	ISIN	Date	Date	Expiry	Price	Price	Contracts	Value	Contracts December 16, 202
INDEX (N25I)					_	_	_		December 10, 20
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	-	3,624	3,617			-
17-Mar-22 16-Jun-22	KE7000002878	March 19, 2021	March 17, 2022	91 182	3,647	3,641			-
15-Sep-22	KE7000004213 KE7000005657	June 18, 2021 September 17, 2021	June 16, 2022 September 15, 2022	273	3,684 3,730	3,678 3,724			-
13-369-22	RE7000003037	36piember 17, 2021	3601611061 13, 2022	2/3	5,750	0,724			
INDEX (25MN)							-		
16-Dec-21	KE7000003983	June 18, 2021 June 18, 2021	December 16, 2021	-	3,624	3,617		36,240	-
17-Mar-22 16-Jun-22	KE7000004098 KE7000004106	June 18, 2021	March 17, 2022 June 16, 2022	91 182	3,647 3,684	3,641 3,678			
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	273	3,730	3,724			-
					-,	- <i>n</i> - ·			
SINGLE STOCK FUTURE (SCON		December 10,0000	December 1/ 0001		07.75	07.71	502		
16-Dec-21 17-Mar-22	KE7000001656 KE7000002985	December 18, 2020 March 19, 2021	December 16, 2021 March 17, 2022		37.75 38.42	37.71 38.37	503	18,988,250	-
16-Jun-22	KE7000002785	June 18, 2021	June 16, 2022	182	39.22	39.18			
15-Sep-22	KE7000005764	September 17, 2021	September 15, 2022	273	40.14	40.09			
SINGLE STOCK FUTURE (EQTY)									
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	-	49.35	48.96	28	1,381,800	-
17-Mar-22	KE7000003090	March 19, 2021	March 17, 2022	91	50.22	49.83		,,	
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	182	51.28	50.87			
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	273	52.47	52.06			
SINGLE STOCK FUTURE (KCBG									
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	-	44.00	43.76	32	1,408,000	-
17-Mar-22 16-Jun-22	KE7000003108 KE7000004544	March 19, 2021	March 17, 2022 June 16, 2022	91	44.78	44.53			
15-Sep-22	KE7000004344	June 18, 2021 September 17, 2021	September 15, 2022	182 273	45.72 46.78	45.47 46.53			
								I I	
SINGLE STOCK FUTURE (EABL) 16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	-	150.00	149.00	12	180,000	-
17-Mar-22	KE7000003215	March 19, 2021	March 17, 2022	91	152.65	147.00	12	100,000	
16-Jun-22	KE7000004650	June 18, 2021	June 16, 2022	182	155.85	154.85			
15-Sep-22	KE7000006218	September 17, 2021	September 15, 2022	273	159.45	158.45			-
SINGLE STOCK FUTURE (BATK)									
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	-	429.00	429.05	22	943,800	-
17-Mar-22	KE7000003322	March 19, 2021	March 17, 2022	91	436.55	436.65			-
16-Jun-22	KE7000004767	June 18, 2021	June 16, 2022	182	445.75	445.85			-
15-Sep-22	KE7000006325	September 17, 2021	September 15, 2022	273	456.10	456.20			-
SINGLE STOCK FUTURE (ABSA)									
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	-	11.00	11.10	41	451,000	-
17-Mar-22	KE700003439	March 19, 2021	March 17, 2022	91	11.19	11.25			
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	182	11.43	11.48			
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	273	11.70	11.75			
	i de la companya de l	'olumes		Total Va		I	Total Oper		
	Today	Previous		Today	Previous		Today	Previous	
	639	I	L	23,389,090	11,100	l	217	856	
Abbr.									
MTM: Mark To Market									
Open interest: total number of long or	short positions that remain outs	tanding at the end of a particula	ar trading day						
Average Traded Price: Means the Volu	-			and the set	tura da 1 1994		and an el more e s	under de la dest	
Contracts that have traded on a partic	ular day will be marked to marke	t based on the volume weighted	average price (VWAP) while c	ontracts that have not	traded will be marl	ked to market bas	sed on the NSE's fair	value calculation.	
	SSF- 1000 below Kes.100								
	100 above Kes.100 INDEX-100								
Nominal:	MINI-INDEX - 10								
DISCLAIMER: Utmost care has bee			0			· · · · · · · · · · · · · · · · · · ·		on	
and expressly disclaims liability for	errors or omissions in this inf	ormation. No warranty of ar	iy kina,impilea,express or st	latutory is given in co	onjunction with th	ne information.			