NSE nairobi securities exchange								ne	NSE Derivatives Market
Discover Opportunity	DERIVATIVES PRICELIST								
		Listing	Expiry	Days to	MTM	Previous	Total Volume	Total	Open Interest
Contract Type	ISIN	Date	Date	Expiry	Price	Price	Contracts	Value	Contracts December 17, 202
INDEX (N25I)	KE200000070	htemah 10,0001	Manala 17,0000	00.1	2 (40]	2 (47			
17-Mar-22 16-Jun-22	KE7000002878 KE7000004213	March 19, 2021 June 18, 2021	March 17, 2022 June 16, 2022	90 181	3,648 3,685	3,647 3,684			-
15-Sep-22	KE7000005657	September 17, 2021	September 15, 2022	272	3,731	3,730			_
15-Dec-22	KE7000006986	December 17, 2021	December 15, 2022	363	3,790	3,624			-
INDEX (25MN)									
17-Mar-22	KE7000004098	June 18, 2021	March 17, 2022	90	3,648	3,647			
16-Jun-22 15-Sep-22	KE7000004106 KE7000005434	June 18, 2021 September 17, 2021	June 16, 2022 September 15, 2022	181 272	3,685 3,731	3,684 3,730			-
15-Sep-22	KE7000006879	December 17, 2021	December 15, 2022	363	3,790	3,624			-
SINGLE STOCK FUTURE (SCOM) 17-Mar-22	KE7000002985	March 19, 2021	March 17, 2022	90	38.61	38.42			20
16-Jun-22	KE7000004320	June 18, 2021	June 16, 2022	181	39.42	39.22			
15-Sep-22	KE7000005764	September 17, 2021	September 15, 2022	272	40.35	40.14			
15-Dec-22	KE7000007109	December 17, 2021	December 15, 2022	363	41.41	37.75			-
SINGLE STOCK FUTURE (EQTY)									
17-Mar-22	KE7000003090	March 19, 2021	March 17, 2022	90	49.49	50.22			16
16-Jun-22 15-Sep-22	KE7000004437 KE7000005988	June 18, 2021 September 17, 2021	June 16, 2022 September 15, 2022	181 272	50.54 51.72	51.28 52.47			2
15-Dec-22	KE7000007216	December 17, 2021	December 15, 2022	363	53.08	49.35			-
	·	· · · ·		·					
SINGLE STOCK FUTURE (KCBG) 17-Mar-22	KE7000003108	March 19, 2021	March 17, 2022	90	44.87	44.78			36
16-Jun-22	KE7000004544	June 18, 2021	June 16, 2022	181	45.81	45.72			30
15-Sep-22	KE7000006093	September 17, 2021	September 15, 2022	272	46.88	46.78			3
15-Dec-22	KE7000007323	December 17, 2021	December 15, 2022	363	48.12	44.00			-
SINGLE STOCK FUTURE (EABL)									
17-Mar-22 16-Jun-22	KE7000003215 KE7000004650	March 19, 2021 June 18, 2021	March 17, 2022 June 16, 2022	90 181	150.80 154.00	152.65 155.85			18 17
15-Sep-22	KE7000006218	September 17, 2021	September 15, 2022	272	157.60	159.45			-
15-Dec-22	KE7000007430	December 17, 2021	December 15, 2022	363	161.75	150.00			-
SINGLE STOCK FUTURE (BATK) 17-Mar-22	KE700003322	March 19, 2021	March 17, 2022	90	442.55	436.55			-
16-Jun-22	KE7000004767	June 18, 2021	June 16, 2022	181	451.85	445.75			-
15-Sep-22	KE7000006325	September 17, 2021	September 15, 2022	272	462.45	456.10			-
15-Dec-22	KE7000007547	December 17, 2021	December 15, 2022	363	474.60	429.00			-
SINGLE STOCK FUTURE (ABSA)									
17-Mar-22	KE700003439	March 19, 2021	March 17, 2022	90	11.39	11.19			40
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	181	11.63	11.43			19
15-Sep-22 15-Dec-22	KE7000006432 KE7000007653	September 17, 2021 December 17, 2021	September 15, 2022 December 15, 2022	272 363	11.91 12.22	11.70			1
15-DeC-22	KE7000007853	December 17, 2021	December 13, 2022	363	12.22	11.00			-
		/olumes		Total Va			Total Open		
	Today	Previous 639	ŀ	Today	Previous 23,389,090		Today 217	Previous 217	
	-	007	L	-	23,307,070	l	217	217	
Abbr.									
MTM: Mark To Market Open interest: total number of long or sl	ant positions that remain out	standing at the and of a particula	r trading day						
Average Traded Price: Means the Volum Contracts that have traded on a particula	e Weighted Traded Price			ontracts that have not	traded will be mar	ked to market bas	sed on the NSE's fair v	alue calculation.	
	SSF- 1000 below Kes.100								
	100 above Kes.100								
Nominal:	INDEX-100 MINI-INDEX - 10								
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