nairobi										
NSC securitie exchange Discover Opportunity	S							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	
									November 2, 202	
INDEX (N25I) 16-Dec-21	KE7000001540	December 19, 2020	December 1/ 2021	4.4	2 010	2 0 2 0				
17-Mar-22	KE7000001340	December 18, 2020 March 19, 2021	December 16, 2021 March 17, 2022	44 135	3,812 3,843	3,830 3,861			-	
16-Jun-22	KE7000004213	June 18, 2021	June 16, 2022	226	3,880	3,898				
15-Sep-22	KE700005657	September 17, 2021	September 15, 2022	317	3,927	3,946			-	
			·							
INDEX (25MN)										
16-Dec-21	KE7000003983	June 18, 2021	December 16, 2021	44	3,812	3,830			1	
17-Mar-22 16-Jun-22	KE7000004098 KE7000004106	June 18, 2021 June 18, 2021	March 17, 2022 June 16, 2022	135 226	3,843 3,880	3,861 3,898				
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	317	3,927	3,946			-	
10 000 22		00010111001 17,2021		017	0,727	0,710				
SINGLE STOCK FUTURE (SCOA	۸)									
16-Dec-21	KE700001656	December 18, 2020	December 16, 2021	44	42.00	42.25	2	84,000	54	
17-Mar-22	KE7000002985	March 19, 2021	March 17, 2022	135	42.74	43.00			1	
16-Jun-22	KE7000004320	June 18, 2021	June 16, 2022	226	43.61	42.00				
15-Sep-22	KE7000005764	September 17, 2021	September 15, 2022	317	44.61	44.94			-	
SINGLE STOCK FUTURE (EQTY)]									
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	44	50.12	50.11	2	100,240	Ę	
17-Mar-22	KE700003090	March 19, 2021	March 17, 2022	135	51.31	49.51		,	1	
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	226	52.36	49.81				
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	317	53.56	53.30			-	
	•									
SINGLE STOCK FUTURE (KCBG 16-Dec-21	6) KE7000001870	December 18, 2020	December 16, 2021	44	44.28	44.27	1 [44,280	<u>,</u>	
17-Mar-22	KE7000003108	March 19, 2020	March 17, 2022	135	44.20	44.27	1	44,200	3	
16-Jun-22	KE7000004544	June 18, 2021	June 16, 2022	226	45.92	44.50		44,500	3	
15-Sep-22	KE700006093	September 17, 2021	September 15, 2022	317	46.97	47.09			-	
	Ļ	·	·	1	I.		ŀ	1		
SINGLE STOCK FUTURE (EABL)										
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	44	168.15	166.90			2	
17-Mar-22 16-Jun-22	KE7000003215 KE7000004650	March 19, 2021 June 18, 2021	March 17, 2022 June 16, 2022	135 226	171.35 174.85	167.55 168.00				
15-Sep-22	KE7000006218	September 17, 2021	September 15, 2022	317	174.85	177.55			-	
10 000 22				017	170.00	177.00				
SINGLE STOCK FUTURE (BATK)										
16-Dec-21	KE700002092	December 18, 2020	December 16, 2021	44	433.00	433.05			2	
17-Mar-22	KE700003322	March 19, 2021	March 17, 2022	135	441.25	441.35			-	
16-Jun-22	KE7000004767	June 18, 2021	June 16, 2022	226	450.25	450.35			-	
15-Sep-22	KE700006325	September 17, 2021	September 15, 2022	317	460.55	460.65			-	
SINGLE STOCK FUTURE (ABSA	•									
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	44	10.17	10.17			Δ	
17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	135	10.37	10.24			3	
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	226	10.58	10.45			1	
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	317	10.82	10.82			-	
		6 I	-							
	Total Volumes Today Previous			Total Value Today			Total Open			
	Today 6	10	H	Today 273,020	Previous 328,065		Today 938	Previous 933		
	0	10	L	273,020	320,003		730	700		
Abbr.										
MTM: Mark To Market										
Open interest: total number of long o	or short positions that remain out	standing at the end of a particula	ar trading day							
Average Traded Price: Means the Vol	•									
Contracts that have traded on a partic	cular day will be marked to marke	t based on the volume weighted	d average price (VWAP) while c	ontracts that have not	traded will be mar	ked to market ba	sed on the NSE's fair v	alue calculation.		
	SSF- 1000 below Kes.100									
	100 above Kes.100									
	INDEX-100									
Nominal:	MINI-INDEX - 10									
		all the second	talling the state of the							
DISCLAIMER: Utmost care has been and every series disclaims liability for								١		
and expressly disclaims liability for	i errors or omissions in this in	iormation. No warranty of ar	iy kinu,impilea,express or st	latutory is given in co	onjunction with t	ne information.				