NSE nairobi securitie	S							DC	NSE
Discover Opportunity	2		DERIVATIVES	PRICELIST				ne	NSE Derivatives Market
		Listing	Expiry	Days to	MTM	Previous	Total Volume	Total	Open Interest
Contract Type	ISIN	Date	Date	Expiry	Price	Price	Contracts	Value	Contracts
INDEX (N25I)									November 9, 202
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	37	3,780	3,754			-
17-Mar-22 16-Jun-22	KE7000002878 KE7000004213	March 19, 2021 June 18, 2021	March 17, 2022 June 16, 2022	128 219	3,811 3,847	3,785 3,822			-
15-Sep-22	KE7000005657	September 17, 2021	September 15, 2022	310	3,895	3,869			-
INDEX (25MN) 16-Dec-21	KE7000003983	June 18, 2021	December 16, 2021	37	3,780	3,754			-
17-Mar-22	KE7000004098	June 18, 2021	March 17, 2022	128	3,811	3,794			
16-Jun-22	KE7000004106	June 18, 2021	June 16, 2022	219	3,847	3,822			-
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	310	3,895	3,869			-
SINGLE STOCK FUTURE (SCOM									
16-Dec-21 17-Mar-22	KE7000001656 KE7000002985	December 18, 2020 March 19, 2021	December 16, 2021 March 17, 2022	37 128	41.00 41.00	40.99 42.75	2 35	82,000 1,435,000	530
17-Mai-22 16-Jun-22	KE7000002985	June 18, 2021	June 16, 2022	219	41.00	42.73	55	1,400,000	
15-Sep-22	KE7000005764	September 17, 2021	September 15, 2022	310	42.91	43.06			
SINGLE STOCK FUTURE (EQTY)	1								
16-Dec-21) KE7000001763	December 18, 2020	December 16, 2021	37	50.50	50.50	2	101,000	50
17-Mar-22	KE7000003090	March 19, 2021	March 17, 2022	128	53.04	51.51			1
16-Jun-22 15-Sep-22	KE7000004437 KE7000005988	June 18, 2021 September 17, 2021	June 16, 2022 September 15, 2022	219 310	54.13 55.38	52.57 53.79			5
15-560-22	RE7000003788	September 17, 2021	September 15, 2022	510	55.50	55.77			
SINGLE STOCK FUTURE (KCBG			5 1/ 0001	07.1	(5.00.]			00.000	
16-Dec-21 17-Mar-22	KE7000001870 KE7000003108	December 18, 2020 March 19, 2021	December 16, 2021 March 17, 2022	37 128	45.00 45.51	44.26 45.11	2	90,000	35
16-Jun-22	KE7000004544	June 18, 2021	June 16, 2022	219	46.44	46.03			30
15-Sep-22	KE7000006093	September 17, 2021	September 15, 2022	310	47.51	47.10			3
SINGLE STOCK FUTURE (EABL)									
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	37	165.90	166.20			25
17-Mar-22	KE7000003215	March 19, 2021	March 17, 2022	128	169.10	169.40			18
16-Jun-22 15-Sep-22	KE7000004650 KE7000006218	June 18, 2021 September 17, 2021	June 16, 2022 September 15, 2022	219 310	172.55 176.55	172.85 176.85			17
SINGLE STOCK FUTURE (BATK)		D	D	07	100.15	100 50			
16-Dec-21 17-Mar-22	KE7000002092 KE7000003322	December 18, 2020 March 19, 2021	December 16, 2021 March 17, 2022	37 128	430.65 438.90	432.50 440.80			22
16-Jun-22	KE7000004767	June 18, 2021	June 16, 2022	219	447.90	449.85			
15-Sep-22	KE7000006325	September 17, 2021	September 15, 2022	310	458.25	460.25			-
SINGLE STOCK FUTURE (ABSA 16-Dec-21	.) KE700002100	December 16, 2020	December 16, 2021	37	10.46	10.31			43
17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	128	10.40	10.30			40
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	219	10.88	10.72			19
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	310	11.13	10.97			-
			_			-			
		Total VolumesTotal ValueTodayPreviousToday			Total Open Today				
	41	46	-	1,708,000	1,807,550		890	Previous 890	
		10	L	.,, 00,000	.,,,	l	0,0		
Abbr.									
MTM: Mark To Market Open interest: total number of long o	or short positions that remain outs	tanding at the end of a particul	ar trading day						
Average Traded Price: Means the Vol	-	and the end of a particula	ar trading day						
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 mai	rked to market bas	sed on the NSE's fair v	alue calculation.	
	SSF- 1000 below Kes.100								
	100 above Kes.100 INDEX-100								
Nominal:	MINI-INDEX - 10								
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and expressly discialms liability for	i errors or omissions in this inf	ormation. No warranty of ar	iy kinu,implied,express or st	latutory is given in co	Sujunction with 1	ule information.			