NSF nairobi securities									NSE
exchange Discover Opportunity								ne	NSE Derivatives Market
		DERIVATIVES PRICELIST Listing Expiry Days to MTM Previous Total Volume Total							
Contract Type	ISIN	Date	Date	Expiry	Price	Price	Contracts	Value	Open Interest Contracts
				. /					November 16, 202
INDEX (N25I)	K5700001540	D	Description 17, 0001	201	0.7/0	0.705			
16-Dec-21 17-Mar-22	KE7000001540 KE7000002878	December 18, 2020 March 19, 2021	December 16, 2021 March 17, 2022	30 121	3,762 3,793	3,785 3,816			-
16-Jun-22	KE7000004213	June 18, 2021	June 16, 2022	212	3,831	3,855			
15-Sep-22	KE7000005657	September 17, 2021	September 15, 2022	303	3,878	3,903			-
INDEX (25MN) 16-Dec-21	KE7000003983	June 18, 2021	December 16, 2021	30	3,762	3,785			-
17-Mar-22	KE7000004098	June 18, 2021	March 17, 2022	121	3,793	3,816			
16-Jun-22	KE7000004106	June 18, 2021	June 16, 2022	212	3,831	3,855			-
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	303	3,878	3,903			-
SINGLE STOCK FUTURE (SCOM)									
16-Dec-21	KE7000001656	December 18, 2020	December 16, 2021	30	40.22	40.10	_		516
17-Mar-22 16-Jun-22	KE7000002985 KE7000004320	March 19, 2021 June 18, 2021	March 17, 2022 June 16, 2022	121 212	42.50 41.85	41.78 41.86	1	42,500	19
16-JUN-22 15-Sep-22	KE7000004320	September 17, 2021	September 15, 2022	303	41.85	41.86			
· · · · ·									
SINGLE STOCK FUTURE (EQTY)	KE70000017/0	December 10, 00001	December 14 0001	201	E1 70	E0.00			
16-Dec-21 17-Mar-22	KE7000001763 KE7000003090	December 18, 2020 March 19, 2021	December 16, 2021 March 17, 2022	30 121	51.72 52.71	52.23 53.24			35
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	212	53.81	54.35			8
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	303	55.11	55.61	22	1,212,420	4
SINGLE STOCK FUTURE (KCBG)									
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	30	44.74	44.55			41
17-Mar-22	KE7000003108	March 19, 2021	March 17, 2022	121	45.60	45.40			31
16-Jun-22	KE7000004544	June 18, 2021	June 16, 2022	212	46.55	46.35			30
15-Sep-22	KE7000006093	September 17, 2021	September 15, 2022	303	47.63	47.43			3
SINGLE STOCK FUTURE (EABL)									
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	30	160.90	160.70			14
17-Mar-22 16-Jun-22	KE7000003215 KE7000004650	March 19, 2021 June 18, 2021	March 17, 2022 June 16, 2022	121 212	164.00 167.45	163.80 167.20			18 17
15-Sep-22	KE700006218	September 17, 2021	September 15, 2022	303	171.30	171.10			-
							•		
SINGLE STOCK FUTURE (BATK)	KE700000000	D 10, 0000	December 1/ 0001		(20.10	(20.00			00
16-Dec-21 17-Mar-22	KE7000002092 KE7000003322	December 18, 2020 March 19, 2021	December 16, 2021 March 17, 2022	30 121	430.10 438.30	430.90 439.15			22
16-Jun-22	KE7000003322	June 18, 2021	June 16, 2022	212	438.30	448.35			
15-Sep-22	KE700006325	September 17, 2021	September 15, 2022	303	457.85	458.75			-
SINGLE STOCK FUTURE (ABSA)			D		10.00	10.45			
16-Dec-21 17-Mar-22	KE7000002100 KE7000003439	December 16, 2020 March 19, 2021	December 16, 2021 March 17, 2022	30 121	10.39 10.59	10.45 10.65			43
17-Mar-22 16-Jun-22	KE7000003439	June 18, 2021	June 16, 2022	212	10.59	10.65			19
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	303	11.07	11.12			-
-						I			
			-						
		Total VolumesTotal ValueTodayPreviousToday				Total Open Today	Interest Previous		
	23	44	-	1,254,920	1,823,400	-	876	877	
			L		,	L			
Abbr.									
MTM: Mark To Market	ort pocitions that some in a t	tanding at the and of a second at	ar trading day						
Open interest: total number of long or sho Average Traded Price: Means the Volume		tanding at the end of a particula	ar trauing day						
Contracts that have traded on a particular	-	t based on the volume weighted	d average price (VWAP) while c	ontracts that have not	traded will be mar	rked to market bas	ed on the NSE's fair v	alue calculation.	
	SSF- 1000 below Kes.100	-							
	100 above Kes.100								
	INDEX-100 MINI-INDEX - 10								
DISCLAIMER: Utmost care has been ta		the second se					of this information	า	
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