NSE nairobi securitie exchange	25							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 November 25, 20
NDEX (N25I)					. .				
16-Dec-21 17-Mar-22	KE7000001540 KE7000002878	December 18, 2020 March 19, 2021	December 16, 2021 March 17, 2022	21	3,637 3,664	3,632 3,660			-
16-Jun-22	KE7000004213	June 18, 2021	June 16, 2022	203	3,700	3,696			-
15-Sep-22	KE7000005657	September 17, 2021	September 15, 2022	294	3,746	3,742			-
NDEX (25MN)									
16-Dec-21	KE7000003983	June 18, 2021	December 16, 2021	21	3,637	3,670			
17-Mar-22 16-Jun-22	KE7000004098 KE7000004106	June 18, 2021 June 18, 2021	March 17, 2022 June 16, 2022	112 203	3,664 3,700	3,660 3,696			
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	203	3,700	3,070			-
			· .		I				
SINGLE STOCK FUTURE (SCO) 16-Dec-21	N) KE7000001656	December 18, 2020	December 16, 2021	21	37.12	37.51			5
17-Mar-22	KE7000002985	March 19, 2021	March 17, 2022	112	37.60	37.76	1	37,600	
16-Jun-22	KE7000004320	June 18, 2021	June 16, 2022	203	38.59	38.55			
15-Sep-22	KE7000005764	September 17, 2021	September 15, 2022	294	39.49	40.10			
SINGLE STOCK FUTURE (EQTY									
16-Dec-21 17-Mar-22	KE7000001763 KE7000003090	December 18, 2020 March 19, 2021	December 16, 2021 March 17, 2022	21	51.66 51.63	51.30 52.63	1	51,630	
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	203	53.72	53.73	I	51,630	
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	294	54.96	54.98			
SINGLE STOCK FUTURE (KCBC	2)								
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	21	44.14	44.15			
17-Mar-22	KE7000003108	March 19, 2021	March 17, 2022	112	44.96	44.97	1		
16-Jun-22 15-Sep-22	KE7000004544 KE7000006093	June 18, 2021 September 17, 2021	June 16, 2022 September 15, 2022	203 294	45.50 46.96	45.32 46.97	1	45,500	
•	I								
SINGLE STOCK FUTURE (EABL) 16-Dec-21) KE7000001987	December 18, 2020	December 16, 2021	21	153.95	155.50			
17-Mar-22	KE7000003215	March 19, 2021	March 17, 2022	112	156.80	158.40			
16-Jun-22	KE7000004650	June 18, 2021	June 16, 2022	203	160.10	161.70			
15-Sep-22	KE7000006218	September 17, 2021	September 15, 2022	294	163.80	165.45			-
SINGLE STOCK FUTURE (BATK)								
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	21	425.30	425.40			
17-Mar-22	KE7000003322	March 19, 2021	March 17, 2022	112	433.20	433.30			-
16-Jun-22 15-Sep-22	KE7000004767 KE7000006325	June 18, 2021 September 17, 2021	June 16, 2022 September 15, 2022	203 294	442.25 452.50	442.35 452.65			
					.02.00	.02.000			
SINGLE STOCK FUTURE (ABSA			- · · · · · · · · · · · · · · · · · · ·						
16-Dec-21 17-Mar-22	KE7000002100 KE7000003439	December 16, 2020 March 19, 2021	December 16, 2021 March 17, 2022	21	10.93	10.94			
17-Mar-22 16-Jun-22	KE7000003439	June 18, 2021	June 16, 2022	203	11.14	11.14			
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	294	11.63	11.64			-
	Total V	/olumes		Total Value			Total Open	Interest	
	Today	Previous		Today	Previous		Today	Previous	
	3	40		134,730	1,589,580		866	864	
Abbr.									
MTM: Mark To Market									
Open interest: total number of long of		standing at the end of a particula	ar trading day						
Average Traded Price: Means the Vo Contracts that have traded on a parti		t based on the volume weighter	l average price (VWAP) while co	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								