NSE nairobi securities									
exchange Discover Opportunity								ne	NSE Derivatives Market
	DERIVATIVES PRICELIST								
Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
connact type		Dale	Duie		Thee	Ince	Connacis	Value	November 29, 202
INDEX (N25I)									
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	17	3,666	3,670			-
17-Mar-22 16-Jun-22	KE7000002878 KE7000004213	March 19, 2021 June 18, 2021	March 17, 2022 June 16, 2022	108 199	3,693 3,730	3,698 3,735			-
15-Sep-22	KE7000004213	September 17, 2021	September 15, 2022	290	3,730	3,783			-
				270	0,777	0,, 00			
INDEX (25MN)									
16-Dec-21	KE700003983	June 18, 2021	December 16, 2021	17	3,666	3,670			
17-Mar-22 16-Jun-22	KE7000004098 KE7000004106	June 18, 2021 June 18, 2021	March 17, 2022 June 16, 2022	108 199	3,693 3,730	3,698 3,735			
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	290	3,777	3,783			-
		· · · ·	· · · ·						
SINGLE STOCK FUTURE (SCOM)				171	00.15	00.11.1			F/
16-Dec-21 17-Mar-22	KE7000001656 KE7000002985	December 18, 2020 March 19, 2021	December 16, 2021 March 17, 2022	17	38.15 38.85	38.11 38.83			50
16-Jun-22	KE7000002785	June 18, 2021	June 16, 2022	108	39.67	39.64			2
15-Sep-22	KE7000005764	September 17, 2021	September 15, 2022	290	40.60	40.58			
SINGLE STOCK FUTURE (EQTY) 16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	17	50.38	51.65			3
17-Mar-22	KE7000001783	March 19, 2020	March 17, 2022	108	50.38	52.62	3	157,500	1
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	199	52.39	53.73		,	
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	290	53.61	54.99			
SINGLE STOCK FUTURE (KCBG) 16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	17	43.66	43.98			
17-Mar-22	KE7000003108	March 19, 2021	March 17, 2022	108	45.50	44.80	1	45,500	
16-Jun-22	KE7000004544	June 18, 2021	June 16, 2022	199	45.50	45.50	1	45,500	2
15-Sep-22	KE7000006093	September 17, 2021	September 15, 2022	290	46.46	46.82			
SINGLE STOCK FUTURE (EABL) 16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	17	154.85	154.45]
17-Mar-22	KE7000003215	March 19, 2021	March 17, 2022	108	157.75	157.35]
16-Jun-22	KE7000004650	June 18, 2021	June 16, 2022	199	161.05	160.65			
15-Sep-22	KE7000006218	September 17, 2021	September 15, 2022	290	164.80	164.40			-
SINGLE STOCK FUTURE (BATK)									
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	17	431.05	435.30			2
17-Mar-22	KE7000003322	March 19, 2021	March 17, 2022	108	439.05	443.40			-
16-Jun-22	KE7000004767	June 18, 2021	June 16, 2022	199	448.25	452.75			-
15-Sep-22	KE700006325	September 17, 2021	September 15, 2022	290	458.75	463.40			-
SINGLE STOCK FUTURE (ABSA)			D	17	11.00	10.00			
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	17	11.28	10.93			2
17-Mar-22 16-Jun-22	KE7000003439 KE7000004874	March 19, 2021 June 18, 2021	March 17, 2022 June 16, 2022	108 199	11.49	11.19 11.42			1
15-Sep-22	KE7000004874	September 17, 2021	September 15, 2022	290	11.73	11.42			-
				2,0	. 2.00				
Total Volumes				Total Value			Total Open		
	Today	Previous	_	Today	Previous		Today	Previous	
	5	2	L	248,500	56,430	l	868	865	
Abbr.									
MTM: Mark To Market									
Open interest: total number of long or sh	nort positions that remain outs	standing at the end of a particula	ar trading day						
Average Traded Price: Means the Volum									
Contracts that have traded on a particula	ar day will be marked to marke	t based on the volume weighted	d average price (VWAP) while co	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								
Nominal:	INDEX-100								
Nominal: DISCLAIMER: Utmost care has been t	INDEX-100 MINI-INDEX - 10	this report. However, the Na	airobi Securities Exchange do	es not warrant accu	racy, adequacy	or completenes:	s of this informatior	1	