nairobi									
NSC securities exchange Discover Opportunity	5							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 30, 202
INDEX (N25I) 16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	16	3,635	3,666			_
17-Mar-22	KE7000002878	March 19, 2021	March 17, 2022	107	3,662	3,693			_
16-Jun-22	KE7000004213	June 18, 2021	June 16, 2022	198	3,698	3,730			-
15-Sep-22	KE7000005657	September 17, 2021	September 15, 2022	289	3,745	3,777			-
					•		-		
INDEX (25MN)		10,0001	D 1/ 0001		0.405	0.444			
16-Dec-21 17-Mar-22	KE7000003983 KE7000004098	June 18, 2021 June 18, 2021	December 16, 2021 March 17, 2022	16 107	3,635 3,662	3,666 3,693			
17-Mai-22 16-Jun-22	KE7000004098	June 18, 2021	June 16, 2022	107	3,698	3,873			-
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	289	3,745	3,777			_
					0,, 10	0,			
SINGLE STOCK FUTURE (SCON	l)								
16-Dec-21	KE7000001656	December 18, 2020	December 16, 2021	16	38.04	38.15			50
17-Mar-22	KE7000002985	March 19, 2021	March 17, 2022	107	38.74	38.85			
16-Jun-22	KE7000004320	June 18, 2021	June 16, 2022	198	39.55	39.67			
15-Sep-22	KE7000005764	September 17, 2021	September 15, 2022	289	40.48	40.60			
SINGLE STOCK FUTURE (EQTY)									
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	16	49.69	50.38	4	198,760	2
17-Mar-22	KE700003090	March 19, 2021	March 17, 2022	107	50.02	52.50]
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	198	51.07	52.39			
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	289	52.26	53.61			
SINGLE STOCK FUTURE (KCBG 16-Dec-21) KE7000001870	December 18, 2020	December 16, 2021	16	43.47	43.66	3	130,430	
17-Mar-22	KE7000003108	March 19, 2021	March 17, 2022	107	44.50	45.50	2	89,000	
16-Jun-22	KE7000004544	June 18, 2021	June 16, 2022	198	44.25	45.50	1	44,250	2
15-Sep-22	KE700006093	September 17, 2021	September 15, 2022	289	46.29	46.46		,	
	1	·	·	ł				1	
SINGLE STOCK FUTURE (EABL)									
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	16	153.35	154.85			
17-Mar-22 16-Jun-22	KE7000003215 KE7000004650	March 19, 2021 June 18, 2021	March 17, 2022 June 16, 2022	107 198	156.15 159.45	157.75 161.05			
15-Sep-22	KE7000004850	September 17, 2021	September 15, 2022	289	163.15	164.80			-
				207	100.10	101.00			
SINGLE STOCK FUTURE (BATK)									
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	16	431.25	431.05			
17-Mar-22	KE7000003322	March 19, 2021	March 17, 2022	107	439.20	439.05			-
16-Jun-22	KE7000004767	June 18, 2021	June 16, 2022	198	448.40	448.25			-
15-Sep-22	KE700006325	September 17, 2021	September 15, 2022	289	458.90	458.75			-
SINGLE STOCK FUTURE (ABSA)									
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	16	11.08	11.28			2
17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	107	11.28	11.49			2
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	198	11.52	11.73			1
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	289	11.79	12.00			-
	Total	/olumes		Total Va	1		Total Open		
	Today	Previous		Today	Previous		Today	Previous	
	10	5		462,440	248,500		868	868	
	10	0	L	402,440	240,000	l	000	000	
Abbr.									
MTM: Mark To Market									
Open interest: total number of long or	short positions that remain outs	tanding at the end of a particula	ar trading day						
Average Traded Price: Means the Volu	ume Weighted Traded Price								
Contracts that have traded on a partice	ular 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 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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DISCLAIMER: Utmost care has bee			-					١	
and expressly disclaims liability for	errors or ornissions in this inf	ormation. No warranty of ar	iy kinu,implied,express or st	latutory is given in co	orgunation with t	ine information.			