NCT 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
INDEX (N25I)	_								October 8, 202
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	69	3,851	3,885			-
17-Mar-22	KE7000002878	March 19, 2021	March 17, 2022	160	3,879	3,912			-
16-Jun-22 15-Sep-22	KE7000004213 KE7000005657	June 18, 2021 September 17, 2021	June 16, 2022 September 15, 2022	251 342	3,914 3,956	3,947 3,988			-
13-3ep-22	RE/00000303/			542	0,700	5,700			
INDEX (25MN)									
16-Dec-21	KE7000003983	June 18, 2021	December 16, 2021	69	3,940	3,931	5	197,000	1.
17-Mar-22	KE7000004098	June 18, 2021	March 17, 2022	160	3,879	3,912			-
16-Jun-22 15-Sep-22	KE7000004106 KE7000005434	June 18, 2021 September 17, 2021	June 16, 2022 September 15, 2022	251 342	3,914 3,956	3,947 3,988			-
				012	0,700	0,700			
SINGLE STOCK FUTURE (SCOM)									
16-Dec-21	KE700001656	December 18, 2020	December 16, 2021	69	42.05	42.89	2	84,100	55
17-Mar-22 16-Jun-22	KE7000002985 KE7000004320	March 19, 2021 June 18, 2021	March 17, 2022 June 16, 2022	160 251	42.67 42.20	43.67 42.80	1	42,670 42,200	1
16-JUN-22 15-Sep-22	KE7000004320 KE7000005764	September 17, 2021	September 15, 2022	342	42.20	42.80	1	42,200	-
				012	/ 1	.0.10	1	I	
SINGLE STOCK FUTURE (EQTY)									
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	69	49.94	49.93	2	99,880	4
17-Mar-22 16-Jun-22	KE700003090 KE7000004437	March 19, 2021 June 18, 2021	March 17, 2022 June 16, 2022	160 251	50.00 51.01	50.00 51.01	1	50,000 51,010	1
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	342	53.01	52.94	1	51,010	
SINGLE STOCK FUTURE (KCBG)									
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	69	46.50	46.49	1	46,500	35
17-Mar-22 16-Jun-22	KE7000003108 KE7000004544	March 19, 2021 June 18, 2021	March 17, 2022 June 16, 2022	160 251	46.60 47.03	46.40 47.03	1	46,600 47,030	22
15-Sep-22	KE7000006093	September 17, 2021	September 15, 2022	342	49.52	49.29		47,000	-
•						ļ			
SINGLE STOCK FUTURE (EABL)							- 1		
16-Dec-21 17-Mar-22	KE7000001987 KE7000003215	December 18, 2020 March 19, 2021	December 16, 2021 March 17, 2022	69 160	165.00 167.95	167.10 167.95	1	16,500 16,795	28 18
17-Mai-22 16-Jun-22	KE7000003215	June 18, 2021	June 16, 2022	251	170.35	170.35	1	17,035	17
15-Sep-22	KE7000006218	September 17, 2021	September 15, 2022	342	176.95	177.15		17,000	-
			· · ·						
SINGLE STOCK FUTURE (BATK)	T								
16-Dec-21	KE700002092	December 18, 2020	December 16, 2021	69	451.05	453.70			
17-Mar-22	KE7000003322	March 19, 2021	March 17, 2022	160	459.30	461.90			-
16-Jun-22 15-Sep-22	KE7000004767 KE7000006325	June 18, 2021 September 17, 2021	June 16, 2022 September 15, 2022	251 342	468.45 478.55	471.05 481.05			-
13-3ep-22	RE7000008325		September 13, 2022	542	470.33	401.00			-
SINGLE STOCK FUTURE (ABSA)									
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	69	10.22	10.38	5	51,100	43
17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	160	10.27	10.27	1	10,270	33
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	251	10.43	10.43	1	10,430	
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	342	11.01	11.01			
			-	T /			Total Orman		
	Total V Today	olumes Previous		Total Va Today	lue Previous		Total Open Today	Interest Previous	
	26	17		829,120	606,270	-	890	871	
	L20		L	52,,120		L	0,0		
Abbr.									
MTM: Mark To Market									
Open interest: total number of long or sh		standing at the end of a particula	ar trading day						
Average Traded Price: Means the Volume	-	t bacad an the values - weters	avorado prico (V/M/AD)	ntracto that have a sta	traded will be see	kod to market by	od on the NETI- f-t-		
Contracts that have traded on a particula	-	t based on the volume weighted	a avei age price (v wAP) while CC	acts that have not i	n aueu wili be mar	Keu to market bas	ed on the NSE'S fair Va		
	SSF- 1000 below Kes.100								
	100 above Kes.100 INDEX-100								
Nominal:	MINI-INDEX - 10								
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and expressly disclaims liability for er									