NSE nairobi securitie exchange	S 2							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
									September 28, 20
NDEX (N25I)	KE7000001 E40		D	70	2 000 1	0.0.40			
16-Dec-21 17-Mar-22	KE7000001540 KE7000002878	December 18, 2020 March 19, 2021	December 16, 2021 March 17, 2022	79 170	3,929 3,958	3,943 3,973			-
16-Jun-22	KE7000004213	June 18, 2021	June 16, 2022	261	3,993	4,008			-
15-Sep-22	KE700005657	September 17, 2021	September 15, 2022	352	4,034	4,049			-
NDEX (25MN)	//5700000000	10,0001	D 1/ 0001	70	0.000	0.0.10			
16-Dec-21 17-Mar-22	KE7000003983 KE7000004098	June 18, 2021 June 18, 2021	December 16, 2021 March 17, 2022	79 170	3,929 3,958	3,943 3,973			
17-Mai-22 16-Jun-22	KE7000004106	June 18, 2021	June 16, 2022	261	3,738	4,008			-
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	352	4,034	4,049			-
•									
SINGLE STOCK FUTURE (SCO									
16-Dec-21 17-Mar-22	KE7000001656 KE7000002985	December 18, 2020	December 16, 2021	79 170	42.00 42.92	42.50 43.24	1	42,000	5
16-Jun-22	KE7000002985	March 19, 2021 June 18, 2021	March 17, 2022 June 16, 2022	261	42.92	43.24 43.68			
15-Sep-22	KE7000005764	September 17, 2021	September 15, 2022	352	43.77	45.02			-
		, ,							
SINGLE STOCK FUTURE (EQTY									
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	79	51.47	51.23			
17-Mar-22 16-Jun-22	KE7000003090 KE7000004437	March 19, 2021 June 18, 2021	March 17, 2022 June 16, 2022	170 261	52.43 53.46	52.18 53.21			
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	352	54.59	54.33			
			000101110011072022	002	0 1107	0 1100			
SINGLE STOCK FUTURE (KCBC									
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	79	47.20	47.68	12	566,400	
17-Mar-22 16-Jun-22	KE7000003108 KE7000004544	March 19, 2021 June 18, 2021	March 17, 2022 June 16, 2022	170 261	48.45 49.40	49.28 49.52			
15-Sep-22	KE7000004344	September 17, 2021	September 15, 2022	352	50.45	50.57			
		0001011100117,2021	00010111001110,2022	002	00.10	00.07			
SINGLE STOCK FUTURE (EABL)									
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	79	173.50	176.50	1	17,350	
17-Mar-22 16-Jun-22	KE7000003215 KE7000004650	March 19, 2021	March 17, 2022	170	179.75	179.75			
15-Sep-22	KE7000004850	June 18, 2021 September 17, 2021	June 16, 2022 September 15, 2022	261 352	183.25 187.15	183.30 187.20			-
	KE7 00000210	30010111001 17,2021	30010111001 10, 2022	002	10/.10	107.20			
SINGLE STOCK FUTURE (BATK									
16-Dec-21	KE700002092	December 18, 2020	December 16, 2021	79	452.10	453.45			
17-Mar-22	KE7000003322	March 19, 2021	March 17, 2022	170	460.45	461.85			-
16-Jun-22	KE7000004767	June 18, 2021	June 16, 2022	261	469.55	470.95			-
15-Sep-22	KE7000006325	September 17, 2021	September 15, 2022	352	479.45	480.90			-
SINGLE STOCK FUTURE (ABSA	•		Deerster 17 occil	70	10 50	10 75	~ 1	01.000	
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	79	10.50	10.75	2	21,000	
17-Mar-22 16-Jun-22	KE7000003439 KE7000004874	March 19, 2021 June 18, 2021	March 17, 2022 June 16, 2022	170 261	10.90	10.95			
15-Sep-22	KE7000004874	September 17, 2021	September 15, 2022	352	11.11	11.17			_
	AL, 00000402			002	11.00				
		Volumes		Total Value			Total Open		
	Today	Previous 34		Today 646,750	Previous 1,523,430		Today 790	Previous 793	
		04		0-0,700	1,020, 4 00		//0	775	
Abbr.									
MTM: Mark To Market									
Open interest: total number of long o	•	tstanding at the end of a particula	ar trading day						
Average Traded Price: Means the Vo	-								
Contracts that have traded on a parti-	cular day will be marked to marke	et based on the volume weighted	d average price (VWAP) while cont	tracts that have not traded	will be marked to	market based on	the NSE's fair value c	alculation.	
	SSF- 1000 below Kes.100								
	100 above Kes.100								
	INDEX-100								
Nominal:	MINI-INDEX - 10								