NSE nairobi securitie	25								NSE	
Participation Provide Action of the Action o	e							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 January 10, 202	
INDEX (N25I) 17-Mar-22	KE7000002878	March 19, 2021	March 17, 2022	//	3,782	3,834				
16-Jun-22	KE7000002878	June 18, 2021	June 16, 2022	66 157	3,782	3,874			-	
15-Sep-22	KE7000005657	September 17, 2021	September 15, 2022	248	3,869	3,924			-	
15-Dec-22	KE7000006986	December 17, 2021	December 15, 2022	339	3,932	3,988			-	
INDEX (25MN)										
17-Mar-22	KE7000004098	June 18, 2021	March 17, 2022	66	3,782	3,834				
16-Jun-22	KE7000004106	June 18, 2021	June 16, 2022	157	3,820	3,874			-	
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	248	3,869	3,924			-	
15-Dec-22	KE7000006879	December 17, 2021	December 15, 2022	339	3,932	3,988			-	
SINGLE STOCK FUTURE (SCO	M)									
17-Mar-22	KE700002985	March 19, 2021	March 17, 2022	66	39.00	39.94	4	156,000	2	
16-Jun-22	KE7000004320	June 18, 2021	June 16, 2022	157	39.31	40.79			4	
15-Sep-22 15-Dec-22	KE7000005764 KE7000007109	September 17, 2021 December 17, 2021	September 15, 2022 December 15, 2022	248 339	39.31 40.36	40.82 41.92			_	
13-Dec-22				337	40.36	41.72			-	
SINGLE STOCK FUTURE (EQTY										
17-Mar-22	KE7000003090	March 19, 2021	March 17, 2022	66	53.36	53.65			1	
16-Jun-22 15-Sep-22	KE7000004437 KE7000005988	June 18, 2021 September 17, 2021	June 16, 2022 September 15, 2022	157 248	54.49 55.77	54.79 56.08				
15-Sep-22	KE7000003788	December 17, 2021	December 15, 2022	339	57.27	57.59			_	
SINGLE STOCK FUTURE (KCB		March 10, 0001	March 17, 0000		47.72	47.40	2	1 40 000	4	
17-Mar-22 16-Jun-22	KE7000003108 KE7000004544	March 19, 2021 June 18, 2021	March 17, 2022 June 16, 2022	66 157	46.73 47.93	46.49 47.55	3	140,200	4	
15-Sep-22	KE7000004344	September 17, 2021	September 15, 2022	248	49.06	48.68			0	
15-Dec-22	KE7000007323	December 17, 2021	December 15, 2022	339	49.37	48.98			-	
SINGLE STOCK FUTURE (EABL 17-Mar-22	.) KE700003215	March 19, 2021	March 17, 2022	66	165.10	166.75	I		1,	
16-Jun-22	KE7000004650	June 18, 2021	June 16, 2022	157	168.60	170.30			]	
15-Sep-22	KE7000006218	September 17, 2021	September 15, 2022	248	172.60	174.30			-	
15-Dec-22	KE7000007430	December 17, 2021	December 15, 2022	339	177.20	179.00			-	
SINGLE STOCK FUTURE (BATK	()									
17-Mar-22	KE700003322	March 19, 2021	March 17, 2022	66	447.10	440.70				
16-Jun-22	KE7000004767	June 18, 2021	June 16, 2022	157	414.55	414.90			-	
15-Sep-22	KE7000006325	September 17, 2021	September 15, 2022	248	424.35	424.75			-	
15-Dec-22	KE7000007547	December 17, 2021	December 15, 2022	339	435.80	436.25			-	
	N									
SINGLE STOCK FUTURE (ABSA 17-Mar-22	A) KE7000003439	March 19, 2021	March 17, 2022	66	12.04	11.95			4	
17-Mai-22 16-Jun-22	KE7000003437	June 18, 2021	June 16, 2022	157	12.04	11.95			4	
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	248	12.58	12.20			1	
15-Dec-22	KE7000007653	December 17, 2021	December 15, 2022	339	12.92	12.82			-	
	Total	Volumes		Total V			Total Open	Interest		
	Today	Previous		Today	Previous		Today	Previous		
	7		f	296,200	310,910		281	279		
		,]	L	I						
Abbr.										
MTM: Mark To Market Open interest: total number of long	or short positions that remain out	standing at the end of a particula	ar trading day							
Average Traded Price: Means the Vo	-	standing at the end of a particula	ar trauing uay							
Contracts that have traded on a parti		et based on the volume weighted	d average price (VWAP) while c	ontracts that have no	ot traded will be mar	ked to market ba	sed on the NSE's fair v	value calculation.		
	SSF- 1000 below Kes.100									
	100 above Kes.100									
Nominal	INDEX-100									
Nominal:	MINI-INDEX - 10									
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and expressly disclaims liability fo										