NSE nairobi securities	;								NSE
Discover Opportunity			DERIVATIVES	PRICEUST				ne	NSE Derivatives Market
		Listing	Expiry	Days to	MTM	Previous	Total Volume	Total	Open Interest
Contract Type	ISIN	Date	Date	Expiry	Price	Price	Contracts	Value	Contracts
INDEX (N25I)									January 12, 202
17-Mar-22	KE7000002878	March 19, 2021	March 17, 2022	64	3,718	3,760			-
16-Jun-22 15-Sep-22	KE7000004213 KE7000005657	June 18, 2021 September 17, 2021	June 16, 2022 September 15, 2022	155 246	3,756 3,804	3,799 3,847			-
15-Dec-22	KE7000006986	December 17, 2021	December 15, 2022	337	3,865	3,909			-
	•		•				•		
INDEX (25MN) 17-Mar-22	KE7000004098	June 18, 2021	March 17, 2022	64	3,718	3,760			
16-Jun-22	KE7000004106	June 18, 2021	June 16, 2022	155	3,756	3,799			-
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	246	3,804	3,847			-
15-Dec-22	KE7000006879	December 17, 2021	December 15, 2022	337	3,865	3,909			-
SINGLE STOCK FUTURE (SCOM)									
17-Mar-22	KE7000002985	March 19, 2021	March 17, 2022	64	38.50	38.44	1	38,500	30
16-Jun-22 15-Sep-22	KE7000004320 KE7000005764	June 18, 2021 September 17, 2021	June 16, 2022 September 15, 2022	155 246	38.78 38.76	39.25 39.24			42
15-Dec-22	KE7000007109	December 17, 2021	December 15, 2022	337	39.80	40.30			-
SINGLE STOCK FUTURE (EQTY)									
17-Mar-22	KE7000003090	March 19, 2021	March 17, 2022	64	50.81	52.59			10
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	155	51.89	53.71			3
15-Sep-22 15-Dec-22	KE7000005988 KE7000007216	September 17, 2021 December 17, 2021	September 15, 2022 December 15, 2022	246 337	53.10 54.52	54.97 56.44			
	RE/ 00000/210		December 10, 2022	007	04.02	00.11			
SINGLE STOCK FUTURE (KCBG)		Marrah 10, 0001	March 17,0000	1.4	45.07	47.40			A.C.
17-Mar-22 16-Jun-22	KE7000003108 KE7000004544	March 19, 2021 June 18, 2021	March 17, 2022 June 16, 2022	64 155	45.96 46.93	46.49 47.35			42
15-Sep-22	KE7000006093	September 17, 2021	September 15, 2022	246	48.03	48.47			3
15-Dec-22	KE7000007323	December 17, 2021	December 15, 2022	337	48.31	48.76			-
SINGLE STOCK FUTURE (EABL)									
17-Mar-22	KE7000003215	March 19, 2021	March 17, 2022	64	161.75	162.80			18
16-Jun-22 15-Sep-22	KE7000004650 KE7000006218	June 18, 2021 September 17, 2021	June 16, 2022 September 15, 2022	155 246	165.20 169.05	166.25 170.15			17
15-Dec-22	KE7000007430	December 17, 2021	December 15, 2022	337	173.60	170.13			-
							•		
SINGLE STOCK FUTURE (BATK) 17-Mar-22	KE7000003322	March 19, 2021	March 17, 2022	64	445.40	450.05			
17-Mdi-22 16-Jun-22	KE7000003322	June 18, 2021	June 16, 2022	155	443.40	430.03			-
15-Sep-22	KE7000006325	September 17, 2021	September 15, 2022	246	422.55	427.40			-
15-Dec-22	KE7000007547	December 17, 2021	December 15, 2022	337	433.90	438.95			-
SINGLE STOCK FUTURE (ABSA)									
17-Mar-22	KE700003439	March 19, 2021	March 17, 2022	64	12.13	12.04			44
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	155	12.39	12.29			19
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	246	12.68	12.58			· · · · · · · · · · · · · · · · · · ·
15-Dec-22	KE7000007653	December 17, 2021	December 15, 2022	337	13.02	12.92			-
	Total	Volumes		Total Va	lue		Total Open	Interest	
	Today	Previous		Today	Previous		Today	Previous	
	1	4		38,500	128,420		286	285	
Abbr.									
MTM: Mark To Market									
Open interest: total number of long or Average Traded Price: Means the Volu		standing at the end of a particula	ar trading day						
Contracts that have traded on a particu	-	et based on the volume weighted	l average price (VWAP) while c	ontracts that have not t	traded will be mar	rked to market bas	ed on the NSE's fair v	alue calculation.	
	SSF- 1000 below Kes.100								
	100 above Kes.100								
Nominal:	INDEX-100 MINI-INDEX - 10								
		-					-		
DISCLAIMER: Utmost care has been		<ul> <li>A second sec second second sec</li></ul>	-				of this information	n	
and expressly disclaims liability for e	errors or omissions in this in	iormation. No warranty of ar	iy kina,implied,express or st	atutory is given in co	mjunction with t	ine information.			