NSE nairobi securities									
biscover 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)									January 13, 202
17-Mar-22	KE700002878	March 19, 2021	March 17, 2022	63	3,679	3,718			-
16-Jun-22 15-Sep-22	KE7000004213 KE7000005657	June 18, 2021 September 17, 2021	June 16, 2022 September 15, 2022	154 245	3,716 3,763	3,756 3,804			-
15-Sep-22 15-Dec-22	KE7000005857	December 17, 2021	December 15, 2022	336	3,823	3,865			-
10 000 22	RE700000700	D000111001117,2021	D00011101110,2022	000	0,020	0,000			
INDEX (25MN)									
17-Mar-22	KE700004098	June 18, 2021	March 17, 2022	63	3,679	3,718			
16-Jun-22 15-Sep-22	KE7000004106 KE7000005434	June 18, 2021 September 17, 2021	June 16, 2022 September 15, 2022	154 245	3,716 3,763	3,756 3,804			-
15-Dec-22	KE700006879	December 17, 2021	December 15, 2022	336	3,823	3,865			-
		· · · ·	· · · ·		· ·	·			
SINGLE STOCK FUTURE (SCOM)	KE20000000			(0.1	07.01	00.50.1			
17-Mar-22 16-Jun-22	KE7000002985 KE7000004320	March 19, 2021 June 18, 2021	March 17, 2022 June 16, 2022	63 154	37.91 38.72	38.50 38.78			3
15-Sep-22	KE7000004320	September 17, 2021	September 15, 2022	245	38.69	38.76			4
15-Dec-22	KE7000007109	December 17, 2021	December 15, 2022	336	39.73	39.80			
SINGLE STOCK FUTURE (EQTY) 17-Mar-22	KE7000003090	March 19, 2021	March 17, 2022	63	50.09	50.81	3	150,270	]
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	154	51.15	51.89	5	100,270	I
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	245	52.35	53.10			
15-Dec-22	KE7000007216	December 17, 2021	December 15, 2022	336	53.74	54.52			-
SINGLE STOCK FUTURE (KCBG)									
17-Mar-22	KE700003108	March 19, 2021	March 17, 2022	63	45.69	45.96	5	228,450	4
16-Jun-22	KE7000004544	June 18, 2021	June 16, 2022	154	46.71	46.93			3
15-Sep-22	KE700006093	September 17, 2021	September 15, 2022	245	47.80	48.03			
15-Dec-22	KE7000007323	December 17, 2021	December 15, 2022	336	48.08	48.31			-
SINGLE STOCK FUTURE (EABL)									
17-Mar-22	KE7000003215	March 19, 2021	March 17, 2022	63	158.75	161.75	2	31,750	1
16-Jun-22	KE700004650	June 18, 2021	June 16, 2022	154	156.35	165.20			]
15-Sep-22 15-Dec-22	KE7000006218 KE7000007430	September 17, 2021 December 17, 2021	September 15, 2022 December 15, 2022	245 336	160.05 164.30	169.05 173.60			-
	KE/0000/430			550	104.30	170.00			
SINGLE STOCK FUTURE (BATK)									
17-Mar-22	KE7000003322	March 19, 2021	March 17, 2022	63	444.80	445.40			
16-Jun-22	KE7000004767	June 18, 2021	June 16, 2022	154	412.15	412.80			-
15-Sep-22	KE7000006325	September 17, 2021	September 15, 2022	245	421.90	422.55			-
15-Dec-22	KE7000007547	December 17, 2021	December 15, 2022	336	433.20	433.90			
SINGLE STOCK FUTURE (ABSA)									
17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	63	11.93	12.13			4
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	154	12.18	12.39			1
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	245	12.47	12.68			
15-Dec-22	KE7000007653	December 17, 2021	December 15, 2022	336	12.80	13.02			
		/olumes		Total Vo			Total Open		
	Today	Previous		Today	Previous		Today	Previous	
	10	1	L	410,470	38,500	l	294	286	
Abbr.									
MTM: Mark To Market									
Open interest: total number of long or sh	nort positions that remain outs	standing at the end of a particula	ar trading day						
Average Traded Price: Means the Volume	-								
Contracts that have traded on a particula	r day will be marked to marke	t based on the volume weighted	l average price (VWAP) while co	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								
DISCLAIMER: Utmost care has been t and expressly disclaims liability for er			-				s of this information	ו	