NSE nairobi securities exchange Discover Opportunity								ne	NSE Derivatives Market
						Drevéeure	Total Volume	Total	
Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
		Dale	Dule		The	Thee	Connacis	Value	December 8, 20
NDEX (N25I)									
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	8	3,530	3,479			-
17-Mar-22	KE700002878	March 19, 2021	March 17, 2022	99	3,555	3,503			-
16-Jun-22	KE7000004213 KE7000005657	June 18, 2021 September 17, 2021	June 16, 2022 September 15, 2022	190 281	3,589 3,635	3,538 3,582			-
15-Sep-22	KE/00000565/	September 17, 2021	September 15, 2022	201	3,635	3,302			-
NDEX (25MN)									
16-Dec-21	KE7000003983	June 18, 2021	December 16, 2021	8	3,530	3,479			
17-Mar-22	KE7000004098	June 18, 2021	March 17, 2022	99	3,555	3,503			
16-Jun-22	KE7000004106	June 18, 2021	June 16, 2022	190	3,589	3,538			-
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	281	3,635	3,582			-
INGLE STOCK FUTURE (SCOM)									
16-Dec-21	KE7000001656	December 18, 2020	December 16, 2021	8	36.64	37.50			50
17-Mar-22	KE7000002985	March 19, 2021	March 17, 2022	99	37.30	37.21			
16-Jun-22	KE7000004320	June 18, 2021	June 16, 2022	190	38.08	37.98			
15-Sep-22	KE7000005764	September 17, 2021	September 15, 2022	281	38.97	38.87			
SINGLE STOCK FUTURE (EQTY) 16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	8	47.00	46.02			
17-Mar-22	KE700003090	March 19, 2021	March 17, 2022	99	47.85	46.03			
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	190	48.85	46.99			
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	281	49.99	48.08			
INGLE STOCK FUTURE (KCBG) 16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	8	42.00	41.40	1	42,000	
17-Mar-22	KE7000003108	March 19, 2021	March 17, 2022	99	42.55	40.78		42,000	
16-Jun-22	KE7000004544	June 18, 2021	June 16, 2022	190	43.44	41.63			
15-Sep-22	KE7000006093	September 17, 2021	September 15, 2022	281	44.45	42.60			
INGLE STOCK FUTURE (EABL) 16-Dec-21	KE7000001987	December 18, 2020	December 1/ 2021	0	150.00	150.15	1	15,000	
17-Mar-22	KE7000001987	March 19, 2020	December 16, 2021 March 17, 2022	8	150.00	150.15	1	15,000	
16-Jun-22	KE7000004650	June 18, 2021	June 16, 2022	190	156.55	156.10			
15-Sep-22	KE7000006218	September 17, 2021	September 15, 2022	281	160.20	159.75			-
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SINGLE STOCK FUTURE (BATK)	T								
16-Dec-21	KE700002092	December 18, 2020	December 16, 2021	8	421.95	422.05			
17-Mar-22	KE700003322	March 19, 2021	March 17, 2022	99	429.60	429.70			_
16-Jun-22	KE7000004767	June 18, 2021	June 16, 2022	190	438.50	438.60			-
15-Sep-22	KE7000006325	September 17, 2021	September 15, 2022	281	448.75	448.90			-
SINGLE STOCK FUTURE (ABSA)									
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	8	10.96	10.86			
17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	99	11.16	11.06			
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	190	11.39	11.29			
15-Sep-22	KE700006432	September 17, 2021	September 15, 2022	281	11.66	11.56			
	Total V	'olumes		Total Va			Total Open	Interest	
	Today	Previous		Today	Previous		Today	Previous	
	2	56	-	57,000	2,132,660		855	855	
	I		L	I		L			
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/TM: Mark To Market									
Open interest: total number of long or s Average Traded Price: Means the Volum Contracts that have traded on a particula	ne Weighted Traded Price			ntracts that have not	traded will be mar	ked to market has	sed on the NSE's fair v	alue calculation	
is a set of a character of a particula		a second the volume weighted							
	SSF- 1000 below Kes.100								
	100 1/ 100								
	100 above Kes.100 INDEX-100								
ominal:	100 above Kes.100 INDEX-100 MINI-INDEX - 10								