NSE nairobi securities exchange								ne	NSE Derivatives Market
Discover Opportunity				DDICEUST				110	Market
		Listing	DERIVATIVES Expiry	Days to	MTM	Previous	Total Volume	Total	Open Interest
Contract Type	ISIN	Date	Date	Expiry	Price	Price	Contracts	Value	Contracts
INDEX (N25I)	_	_	_						December 10, 202
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	6	3,595	3,530			-
17-Mar-22	KE700002878	March 19, 2021	March 17, 2022	97	3,620	3,555			-
16-Jun-22	KE7000004213	June 18, 2021	June 16, 2022	188	3,657	3,589			-
15-Sep-22	KE7000005657	September 17, 2021	September 15, 2022	279	3,703	3,635			-
INDEX (25MN)									
16-Dec-21	KE700003983	June 18, 2021	December 16, 2021	6	3,595	3,530			
17-Mar-22	KE7000004098	June 18, 2021	March 17, 2022	97	3,620	3,555			
16-Jun-22	KE7000004106	June 18, 2021	June 16, 2022	188	3,657	3,589			-
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	279	3,703	3,635			-
SINGLE STOCK FUTURE (SCOM)									
16-Dec-21	KE7000001656	December 18, 2020	December 16, 2021	6	37.83	36.64			50
17-Mar-22	KE7000002985	March 19, 2021	March 17, 2022	97	38.52	37.30			
16-Jun-22	KE7000004320	June 18, 2021	June 16, 2022	188	39.33	38.08			
15-Sep-22	KE7000005764	September 17, 2021	September 15, 2022	279	40.25	38.97			
SINGLE STOCK FUTURE (EQTY) 16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	6	47.54	47.00			2
17-Mar-22	KE7000003090	March 19, 2021	March 17, 2022	97	47.54	47.85			
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	188	49.43	48.85			
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	279	50.58	49.99			
SINGLE STOCK FUTURE (KCBG)						(0.00			
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	6	43.29	42.00			
17-Mar-22 16-Jun-22	KE7000003108 KE7000004544	March 19, 2021 June 18, 2021	March 17, 2022 June 16, 2022	97 188	44.07 45.00	42.55 43.44			
15-Sep-22	KE7000004344	September 17, 2021	September 15, 2022	279	46.06	44.45			· · · · · · · · · · · · · · · · · · ·
				277	10.00	11.10	Į		
SINGLE STOCK FUTURE (EABL)									
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	6	149.10	150.00			
17-Mar-22	KE7000003215	March 19, 2021	March 17, 2022	97	151.80	153.40			
16-Jun-22 15-Sep-22	KE7000004650 KE7000006218	June 18, 2021 September 17, 2021	June 16, 2022 September 15, 2022	188 279	155.00 158.65	156.55 160.20			
13-3ep-22	KE/00000218	3epiember 17, 2021	September 13, 2022	277	100.00	160.20			-
SINGLE STOCK FUTURE (BATK)									
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	6	430.35	421.95			
17-Mar-22	KE700003322	March 19, 2021	March 17, 2022	97	438.15	429.60			
16-Jun-22	KE7000004767	June 18, 2021	June 16, 2022	188	447.40	438.50			_
15-Sep-22	KE700006325	September 17, 2021	September 15, 2022	279	457.90	448.75			-
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SINGLE STOCK FUTURE (ABSA)									
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	6	10.96	10.96	1	10,960	2
17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	97	11.26	11.16			2
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	188	11.50	11.39			1
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	279	11.77	11.66			
	<u>Total \</u>	/olumes		Total Vo	alue	[Total Open	Interest	
	Today	Previous		Today	Previous		Today	Previous	
	1	-	Г	10,960	-		854	855	
			_			_			
Abbr.									
	hart positions that ramain and	standing at the end of a portiout	ar trading day						
		standing at the end of a particula	ai traunig uay						
Open interest: total number of long or s	he Weighted Traded Price		haverage price ()////AD) while or	ontracts that have not	t traded will be mar	ked to market has	ed on the NSF's fair v	alue calculation	
Open interest: total number of long or s Average Traded Price: Means the Volun	-	et based on the volume weighter							
Open interest: total number of long or s Average Traded Price: Means the Volun	ar day will be marked to marke	et based on the volume weighted	a average price (V WAP) write co						
Open interest: total number of long or s Average Traded Price: Means the Volun	ar day will be marked to marke SSF- 1000 below Kes.100	et based on the volume weighted	a average price (V WAP) write co						
MTM: Mark To Market Dpen interest: total number of long or s Average Traded Price: Means the Volun Contracts that have traded on a particul	ar day will be marked to marke SSF- 1000 below Kes.100 100 above Kes.100	et based on the volume weighted	a average price (V WAP) while co						
Open interest: total number of long or s Average Traded Price: Means the Volun Contracts that have traded on a particul	ar day will be marked to marke SSF- 1000 below Kes.100	et based on the volume weighted	a average price (V WAP) while C						
Open interest: total number of long or s Average Traded Price: Means the Volun Contracts that have traded on a particul	ar day will be marked to marke SSF- 1000 below Kes.100 100 above Kes.100 INDEX-100 MINI-INDEX - 10								
Open interest: total number of long or s Average Traded Price: Means the Volun Contracts that have traded on a particul	ar day will be marked to marke SSF- 1000 below Kes.100 100 above Kes.100 INDEX-100 MINI-INDEX - 10 taken in the preparation of	this report. However, the Na	airobi Securities Exchange do				s of this information	1	