		DEDIVATIVES DRIGELIST						next Derivatives Market	
		Lietina	DERIVATIVES		MTM	Provious	Total Volume	Total	On an Interest
Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	Price	Previous Price	Contracts	Value	Open Interest Contracts
									November 3, 20
NDEX (N25I)									
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	43	3,826	3,812			-
17-Mar-22	KE7000002878	March 19, 2021	March 17, 2022	134	3,857	3,843			_
16-Jun-22 15-Sep-22	KE7000004213 KE7000005657	June 18, 2021 September 17, 2021	June 16, 2022 September 15, 2022	225 316	3,893 3,941	3,880 3,927	-		
10 000 22	RE7 00000007	30p10111001 17,2021	30p10111001 10, 2022	010	0,7 11	0,727	L		
NDEX (25MN)									
16-Dec-21	KE7000003983	June 18, 2021	December 16, 2021	43	3,800	3,812	18	684,000	
17-Mar-22	KE7000004098	June 18, 2021	March 17, 2022	134	3,857	3,843			-
16-Jun-22 15-Sep-22	KE7000004106 KE7000005434	June 18, 2021 September 17, 2021	June 16, 2022 September 15, 2022	225 316	3,893 3,941	3,880 3,927			<u>-</u>
10 000 22	RE7000003404	30picifibol 17,2021	30p10111001 13, 2022	010	5,741	0,727	L		
INGLE STOCK FUTURE (SCOM)									
16-Dec-21	KE7000001656	December 18, 2020	December 16, 2021	43	41.79	42.00	14	585,120	54
17-Mar-22	KE7000002985	March 19, 2021	March 17, 2022	134	42.68	42.74			1
16-Jun-22 15-Sep-22	KE7000004320 KE7000005764	June 18, 2021 September 17, 2021	June 16, 2022 September 15, 2022	225 316	43.55 44.55	43.61 44.61			2
15-3ep-22	KE/000005/64	september 17, 2021	3epiembei 13, 2022	310	44.55	44.01			-
SINGLE STOCK FUTURE (EQTY)									
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	43	50.34	50.12	I	T	5
17-Mar-22	KE7000003090	March 19, 2021	March 17, 2022	134	51.30	51.31]
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	225	52.35	52.36			
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	316	53.54	53.56			-
SINGLE STOCK FUTURE (KCBG)									
16-Dec-21	KE700001870	December 18, 2020	December 16, 2021	43	43.85	44.28			3
17-Mar-22	KE7000003108	March 19, 2021	March 17, 2022	134	44.68	44.50			2
16-Jun-22	KE7000004544	June 18, 2021	June 16, 2022	225	45.59	45.92			3
15-Sep-22	KE7000006093	September 17, 2021	September 15, 2022	316	46.63	46.97			-
SINGLE STOCK FUTURE (EABL)									
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	43	169.95	168.15	5	84,975	2
17-Mar-22	KE7000003215	March 19, 2021	March 17, 2022	134	173.65	171.35		·	1
16-Jun-22	KE7000004650	June 18, 2021	June 16, 2022	225	177.15	174.85			1
15-Sep-22	KE7000006218	September 17, 2021	September 15, 2022	316	181.20	178.85			-
INCLESTOCK FITTIBE (BATK)									
SINGLE STOCK FUTURE (BATK) 16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	43	432.90	433.00	I	T	2
17-Mar-22	KE7000002072	March 19, 2021	March 17, 2022	134	432.70	441.25	+		
16-Jun-22	KE7000003322	June 18, 2021	June 16, 2022	225	450.15	450.25			<u> </u>
	KE7000004707	September 17, 2021	September 15, 2022	316	460.45	460.55	+		
15-Sep-22	<u>. </u>	, , , , , , , , ,		<u> </u>	<u> </u>	1	I	I	
15-Sep-22									
15-Sep-22 SINGLE STOCK FUTURE (ABSA)						10.17	2	20,360	4
•	KE7000002100	December 16, 2020	December 16, 2021	43	10.18	10.17	2	20,360	
SINGLE STOCK FUTURE (ABSA) 16-Dec-21 17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	134	10.41	10.37	2	20,360	3
SINGLE STOCK FUTURE (ABSA) 16-Dec-21							2	20,360	

MTM: Mark To Market

Open interest: total number of long or short positions that remain outstanding at the end of a particular trading day

Average Traded Price: Means the Volume Weighted Traded Price

Contracts that have traded on a particular day will be marked to market based on the volume weighted average price (VWAP) while contracts that have not traded will be marked to market based on the NSE's fair value calculation.

SSF- 1000 below Kes.100 100 above Kes.100 INDEX-100 MINI-INDEX - 10

Nominal:

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