nairobi securitie exchang	es							no	NSE Derivatives Market
exchang Discover Opportunity	e		DERIVATIVES	PRICEUST				116	Derivatives Market
		Listing	Expiry	Days to	MTM	Previous	Total Volume	Total	Open Interest
Contract Type	ISIN	Date	Date	Expiry	Price	Price	Contracts	Value	Contracts
Communitype	15114	Daie	Dale	LAPII y	11100	11100	Commucis	Value	October 6, 202
INDEX (N25I)									
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	71	3,912	3,918			-
17-Mar-22	KE7000002878	March 19, 2021	March 17, 2022	162	3,940	3,946			-
16-Jun-22	KE7000004213	June 18, 2021	June 16, 2022	253	3,975	3,981			-
15-Sep-22	KE7000005657	September 17, 2021	September 15, 2022	344	4,017	4,023			-
NDEX (25MN)									
16-Dec-21	KE700003983	June 18, 2021	December 16, 2021	71	3,912	3,942			
17-Mar-22	KE700004098	June 18, 2021	March 17, 2022	162	3,940	3,946			-
16-Jun-22	KE700004106	June 18, 2021	June 16, 2022	253	3,975	3,981			-
15-Sep-22	KE700005434	September 17, 2021	September 15, 2022	344	4,017	4,023			-
	140								
SINGLE STOCK FUTURE (SCO 16-Dec-21	M) KE7000001656	December 18, 2020	December 16, 2021	71 [42.80	43.52	2	85,600	55
17-Mar-22	KE7000001838	March 19, 2021	March 17, 2022	162	44.30	44.30	Z	63,600	55
16-Jun-22	KE7000002783	June 18, 2021	June 16, 2022	253	43.18	45.18	1	43,180	1:
15-Sep-22	KE7000005764	September 17, 2021	September 15, 2022	344	46.13	46.14	'	10,100	
								I	
SINGLE STOCK FUTURE (EQTY									
16-Dec-21	KE700001763	December 18, 2020	December 16, 2021	71	50.00	50.56	25	1,250,000	4
17-Mar-22	KE700003090	March 19, 2021	March 17, 2022	162	50.00	51.47	1	50,000	1(
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	253	52.01	52.49			
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	344	53.11	53.61			-
SINGLE STOCK FUTURE (KCB)	G)								
16-Dec-21	KE700001870	December 18, 2020	December 16, 2021	71	45.65	46.11	5	228,250	34
17-Mar-22	KE700003108	March 19, 2021	March 17, 2022	162	46.00	46.63	1	46,000	20
16-Jun-22	KE700004544	June 18, 2021	June 16, 2022	253	47.03	48.03	1	47,030	25
15-Sep-22	KE700006093	September 17, 2021	September 15, 2022	344	48.87	48.56			-
SINGLE STOCK FUTURE (EABL	-	December 18, 2020	December 16, 2021	71	1/0.05	169.00	1	17.005	20
16-Dec-21 17-Mar-22	KE700001987 KE700003215	March 19, 2021	March 17, 2022	71 162	169.05 171.95	171.75	I	16,905	
16-Jun-22	KE7000003213	June 18, 2021	June 16, 2022	253	171.73	171.73			1.
15-Sep-22	KE7000004030	September 17, 2021	September 15, 2022	344	179.10	178.85			-
		11,2021	7 - 1 - 1 - 1 - 1 - 1 - 1 - 1 - 1 - 1 -	J		3.33			
SINGLE STOCK FUTURE (BATK	()								
16-Dec-21	KE700002092	December 18, 2020	December 16, 2021	71	455.80	455.40			3
17-Mar-22	KE700003322	March 19, 2021	March 17, 2022	162	464.10	463.65			-
16-Jun-22	KE700004767	June 18, 2021	June 16, 2022	253	473.25	472.80			-
15-Sep-22	KE700006325	September 17, 2021	September 15, 2022	344	483.30	482.90			-
	•		•	•	•		•	•	
SINGLE STOCK FUTURE (ABSA	4)								
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	71	10.40	10.38	2	20,800	40
17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	162	10.27	10.57	1	10,270	35
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	253	10.83	10.78			
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	344	11.06	11.01			-
			_			ı			
		/olumes		Total Va			Total Open		
	Today	Previous	L	Today	Previous		Today	Previous	
	40	40		1,798,035	1,798,035		859	848	

Abbr.

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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