Contract Type ISIN Date Date Expiry Price Price Contracts Value Contract	nairobi securities exchange								ne	NSE Derivatives Market	
Contract Type											
NOEX (1829)	Contract Type	ISIN								Open Interest Contracts	
16-Sep-21   KE700000788   September 18, 2020   September 18, 2021   9   3,873   3,905   1   1   1   1   1   1   1   1   1										September 7, 2021	
14-Dec-21   KF7000001540   December I8, 2000   December I8, 2001   100   3,917   3,930											
17-Mor-22   KE700002878   Morch   17, 2022   June   18, 2023   J										-	
Index   Inde										=	
NDEX (25MN)										-	
16-Sep-21	16-Jun-22	KE7000004213	June 18, 2021	June 16, 2022	282	3,9//	3,991			-	
16-Sep-21	INDEX (25MN)										
16-Dec-21		KE700003874	lune 18, 2021	September 14, 2021	9	3 893	3 905			5	
17-Mar-22								-			
16-Jun-22   KE7000004106   June 18, 2021   June 16, 2022   282   3,977   3,991									İ	-	
16-Sep-21										-	
16-Sep-21											
16-Dec-21			Ct	C	0.1	40.00	40.10	0.1	04.000	24	
17-Mar-22								2	84,000	524	
SINGLE STOCK FUTURE (EGITY)										524	
SINGLE STOCK FUTURE (EQIY)   16-Sep-21   KE700009982   September 18, 2020   December 16, 2021   9   49.46   49.25   7   346,220     16-Dec-21   KE700001743   December 18, 2020   December 16, 2021   100   50.00   50.11   5   250.000     17-Mar-22   KE7000003390   March 19, 2021   March 17, 2022   191   50.88   51.04     16-Jun-22   KE700001437   June 18, 2021   June 16, 2022   282   51.83   52.00     18-Sep-21   KE700001870   December 18, 2020   September 16, 2021   100   46.80   46.47   2   93.600     17-Mar-22   KE700001870   December 18, 2020   December 16, 2021   100   46.00   47.10   6   276.000     17-Mar-22   KE700003180   March 19, 2021   March 17, 2022   191   48.08   47.98   47.98     16-Jun-22   KE70000444   June 18, 2021   June 16, 2022   282   48.97   48.88     SINGLE STOCK FUTURE (EABL)											
16-Sep-21	10 10.1. 22	112700001020	30110 10, 2021	30110 10, 2022	202	10.70	11.01	L	l.		
16-Sep-21   KE700009782   September 18, 2020   September 16, 2021   9   49,46   49,25   7   346,220	SINGLE STOCK FUTURE (EQTY)										
17-Mar-22   KE700003999   March 19, 2021   March 17, 2022   191   50.88   51.04	16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	9	49.46	49.25	7	346,220	26	
16-Jun-22   KE700001437   June 18, 2021   June 16, 2022   282   51.83   52.00			December 18, 2020	December 16, 2021				5	250,000	21	
SINGLE STOCK FUTURE (KCBG)   16-Sep-21   KE7000001870   September 18, 2020   December 16, 2021   9   46,80   46,47   2   93,600     16-Dec-21   KE7000001870   December 18, 2020   December 16, 2021   100   46,00   47,10   6   276,000     17-Mar-22   KE700000184   June 18, 2021   March 17, 2022   191   48,08   47,98   47,98     16-Jun-22   KE7000004544   June 18, 2021   June 16, 2022   282   48,97   48,88       SINGLE STOCK FUTURE (EABL)   T1-AGR-22   KE7000001102   September 18, 2020   September 16, 2021   9   175,65   171,40										3	
16-Sep-21   KE700001094   September 18, 2020   September 16, 2021   9   46.80   46.47   2   93.600	16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	282	51.83	52.00			6	
16-Sep-21   KE700001094   September 18, 2020   September 16, 2021   9   46.80   46.47   2   93.600	CINICIE CTOCK FUTURE (KORC)										
16-Dec-21   KE700001870   December 18, 2020   December 16, 2021   100   46,00   47,10   6   276,000     17-Mar-22   KE7000003108   March 19, 2021   March 17, 2022   191   48,08   47,98			September 18, 2020	September 16, 2021	9 1	16.80	46.47	2	93 400	41	
17-Mar-22   KE700003108   March 19, 2021   March 17, 2022   191   48.08   47.98										20	
SINGLE STOCK FUTURE (EABL)   September 18, 2021   June 16, 2022   282   48,97   48,88								Ü	270,000	14	
16-Sep-21										11	
16-Sep-21		L.		l l				L			
16-Dec-21   KE700001987   December 18, 2020   December 16, 2021   100   178,70   174,40   17-Mar-22   KE700003215   Morch 19, 2021   Morch 17, 2022   191   182,00   177,65   185,40   180,95   16-Jun-22   KE700004650   June 18, 2021   June 16, 2022   282   185,40   180,95     SINGLE STOCK FUTURE (BATK)											
17-Mar-22   KE700003215   March 19, 2021   March 17, 2002   191   182,00   177,65   16-Jun-22   KE700004650   June 18, 2021   June 16, 2022   282   185,40   180,95										17	
16-Jun-22         KE700004650         June 18, 2021         June 16, 2022         282         185.40         180.95           SINGLE STOCK FUTURE (BATK)           16-Sep-21         KE7000002197         September 18, 2020         September 16, 2021         9         464.15         460.95           16-Dec-21         KE7000002092         December 18, 2020         December 16, 2021         100         472.20         488.95         1           17-Mar-22         KE700003322         March 19, 2021         March 17, 2022         191         481.00         477.75         1           16-Jun-22         KE700004767         June 18, 2021         June 16, 2022         282         490.00         486.65         I           SINGLE STOCK FUTURE (ABSA)         KE7000001326         September 18, 2020         September 16, 2021         9         10.30         10.43         5         51,540           16-Dec-21         KE7000002100         December 16, 2020         December 16, 2021         100         10.49         10.59										16	
SINGLE STOCK FUTURE (BATK)   16-Sep-21   KE700001219   September 18, 2020   September 16, 2021   9   464.15   460.95       16-Dec-21   KE700002092   December 18, 2020   December 16, 2021   100   472.20   468.95       17-Mar-22   KE700003322   March 19, 2021   March 17, 2022   191   481.00   477.75       16-Jun-22   KE700004767   June 18, 2021   June 16, 2022   282   490.00   486.65       SINGLE STOCK FUTURE (ABSA)   16-Sep-21   KE7000001326   September 18, 2020   September 16, 2021   9   10.30   10.43   5   51,540     16-Dec-21   KE7000002100   December 16, 2020   December 16, 2021   100   10.49   10.59										-	
16-Sep-21   KE700001219   September 18, 2020   September 16, 2021   9   464,15   460,95	16-JUN-22	KE/000004650	June 18, 2021	June 16, 2022	202	185.40	180.93			=	
16-Sep-21   KE700001219   September 18, 2020   September 16, 2021   9   464.15   460.95	SINGLE STOCK FIITURE (RATK)										
16-Dec-21   KE700002092   December 18, 2020   December 16, 2021   100   472.20   468.95		KF700001219	September 18, 2020	September 16, 2021	9	464 15	460.95		I	7	
17-Mar-22     KE700003322     March 19, 2021     March 17, 2022     191     481.00     477.75       16-Jun-22     KE700004767     June 18, 2021     June 16, 2022     282     490.00     486.65       SINGLE STOCK FUTURE (ABSA)       16-Sep-21     KE700001326     September 18, 2020     September 16, 2021     9     10.30     10.43     5     51,540       16-Dec-21     KE7000002100     December 16, 2020     December 16, 2021     100     10.49     10.59										3	
16-Jun-22         KE700004767         June 18, 2021         June 16, 2022         282         490.00         486.65           SINGLE STOCK FUTURE (ABSA)           16-Sep-21         KE700001326         September 18, 2020         September 16, 2021         9         10.30         10.43         5         51,540           16-Dec-21         KE700002100         December 16, 2020         December 16, 2021         100         10.49         10.59								-			
SINGLE STOCK FUTURE (ABSA)  16-Sep-21 KE7000001326 September 18, 2020 September 16, 2021 9 10.30 10.43 5 51,540  16-Dec-21 KE7000002100 December 16, 2020 December 16, 2021 100 10.49 10.59											
16-Sep-21         KE700001326         September 18, 2020         September 16, 2021         9         10.30         10.43         5         51,540           16-Dec-21         KE700002100         December 16, 2020         December 16, 2021         100         10.49         10.59	10-3011-22	KL/000004/8/	JUNE 10, 2021	JULIE 10, 2022	202	470.00	400.03				
16-Sep-21         KE700001326         September 18, 2020         September 16, 2021         9         10.30         10.43         5         51,540           16-Dec-21         KE700002100         December 16, 2020         December 16, 2021         100         10.49         10.59	SINGLE STOCK FUTURE (ARSA)										
16-Dec-21 KE700002100 December 16, 2020 December 16, 2021 100 10.49 10.59		KE7000001324	September 18, 2020	September 16, 2021	9	10.30	10.43	5	51.540	42	
								ŭ	2.,2.0	33	
								٨	65.300	36	
16-Jun-22 KE700004874 June 18, 2021 June 16, 2022 282 10,88 11,00								۰	00,000	21	

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.

**Today** 1,166,660

Previous

Previous

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

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