NSE nairobi securitie exchange	S							ne	NSE Derivatives Market
Discover Opportunity	-		DERIVATIVES	PRICEUST					Market
		Listing	Expiry	Days to	MTM	Previous	Total Volume	Total	Open Interest
Contract Type	ISIN	Date	Date	Expiry	Price	Price	Contracts	Value	Contracts
INDEX (N25I)									September 24, 202
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	83	3,945	3,945			-
17-Mar-22	KE7000002878	March 19, 2021	March 17, 2022	174	3,976	3,976			-
16-Jun-22 15-Sep-22	KE7000004213 KE7000005657	June 18, 2021 September 17, 2021	June 16, 2022 September 15, 2022	265 356	4,010 4,051	4,010 4,051			-
15-3ep-22	KE/00000565/	September 17, 2021	September 15, 2022	336	4,031	4,031			-
INDEX (25MN)									
16-Dec-21	KE700003983	June 18, 2021	December 16, 2021	83	3,945	3,945			
17-Mar-22 16-Jun-22	KE7000004098 KE7000004106	June 18, 2021 June 18, 2021	March 17, 2022 June 16, 2022	174 265	3,976 4,010	3,976 4,010			-
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	356	4,051	4,051			-
SINGLE STOCK FUTURE (SCON 16-Dec-21	A) KE7000001656	December 18, 2020	December 16, 2021	83	42.19	42.58	8	337,560	53
17-Mar-22	KE7000002985	March 19, 2020	March 17, 2022	174	43.38	43.38	0	557,560	
16-Jun-22	KE7000004320	June 18, 2021	June 16, 2022	265	44.23	44.23			-
15-Sep-22	KE7000005764	September 17, 2021	September 15, 2022	356	45.16	45.16			-
SINGLE STOCK FUTURE (EQTY)									
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	83	50.50	51.51	2	101,000	
17-Mar-22	KE7000003090	March 19, 2021	March 17, 2022	174	52.48	52.48			
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	265	53.51	53.51			
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	356	54.63	54.63			-
SINGLE STOCK FUTURE (KCBG	;]								
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	83	47.51	47.90	5	237,550	
17-Mar-22 16-Jun-22	KE7000003108 KE7000004544	March 19, 2021 June 18, 2021	March 17, 2022 June 16, 2022	174	48.80	48.80 49.76			
15-Sep-22	KE7000004544	September 17, 2021	September 15, 2022	265 356	49.76 50.81	50.81			-
SINGLE STOCK FUTURE (EABL)									
16-Dec-21 17-Mar-22	KE7000001987 KE7000003215	December 18, 2020 March 19, 2021	December 16, 2021 March 17, 2022	83 174	176.05 179.40	176.05 179.40			-
16-Jun-22	KE7000004650	June 18, 2021	June 16, 2022	265	182.90	182.90			-
15-Sep-22	KE7000006218	September 17, 2021	September 15, 2022	356	186.75	186.75			-
SINGLE STOCK FUTURE (BATK) 16-Dec-21	KE700002092	December 18, 2020	December 16, 2021	83	452.10	452.10			
17-Mar-22	KE7000003322	March 19, 2021	March 17, 2022	174	460.60	460.60			
16-Jun-22	KE7000004767	June 18, 2021	June 16, 2022	265	469.65	469.65			_
15-Sep-22	KE700006325	September 17, 2021	September 15, 2022	356	479.55	479.55			-
SINGLE STOCK FUTURE (ABSA		D	D		10.74	10.7/			
16-Dec-21 17-Mar-22	KE7000002100 KE7000003439	December 16, 2020 March 19, 2021	December 16, 2021 March 17, 2022	83	10.76 10.96	10.76			
17-Mdr-22 16-Jun-22	KE7000003439 KE7000004874	June 18, 2021	June 16, 2022	265	10.96	10.96			
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	356	11.41	11.41	+ +		-
		/olumes		Total Valu			Total Open		
	Today 15	Previous		Today 676,110	Previous		Today 778	Previous	
	15	-		0/6,110	-		//ð	760	
Abbr.									
MTM: Mark To Market									
Open interest: total number of long o		standing at the end of a particul	ar trading day						
Average Traded Price: Means the Vol Contracts that have traded on a partic	-	et based on the volume weighter	d average price (VWAP) while cont	tracts that have not trade	d will be marked to	market based or	the NSE's fair value c	alculation.	
contracto that have traded on a partic	-								
	SSF- 1000 below Kes.100 100 above Kes.100								
	INDEX-100								
Nominal:	MINI-INDEX - 10								
ISCLAIMER: Utmost care has been	en taken in the preparation of	this report However the N	airobi Securities Exchange door	s not warrant accuracy	adequacy or co-	mpleteness of H	his information		