securities exchang Discover Opportunity	e e							ne	NSE Derivatives Market
Sizeote opportunity			DERIVATIVES I	PRICELIST					
ontract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts November 1, 20
DEX (N25I)									November 1, 20
16-Dec-21	KE700001540	December 18, 2020	December 16, 2021	45	3,830	3,859			-
17-Mar-22	KE700002878 KE7000004213	March 19, 2021	March 17, 2022	136	3,861	3,891			
16-Jun-22 15-Sep-22	KE7000004213	June 18, 2021 September 17, 2021	June 16, 2022 September 15, 2022	227 318	3,898 3,946	3,928 3,977			
DEV (25MN)									
DEX (25MN) 16-Dec-21	KE700003983	June 18, 2021	December 16, 2021	45	3,830	3,859			
17-Mar-22	KE700004098	June 18, 2021	March 17, 2022	136	3,861	3,891			
16-Jun-22	KE700004106	June 18, 2021	June 16, 2022	227	3,898	3,928			
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	318	3,946	3,977			-
NGLE STOCK FUTURE (SCO									
16-Dec-21	KE700001656	December 18, 2020	December 16, 2021	45	42.25	43.13		10.000	5
17-Mar-22 16-Jun-22	KE700002985 KE700004320	March 19, 2021 June 18, 2021	March 17, 2022 June 16, 2022	136 227	43.00 42.00	42.15 42.00	1	43,000 42,000	
15-Sep-22	KE7000004320	September 17, 2021	September 15, 2022	318	44.94	45.89	<u>'</u>	42,000	-
NCIE CTOCK FUTURE (FOTY			<u> </u>				·		
NGLE STOCK FUTURE (EQTY 16-Dec-21	KE700001763	December 18, 2020	December 16, 2021	45	50.11	50.09			
17-Mar-22	KE700003090	March 19, 2021	March 17, 2022	136	49.51	49.51	1	49,510	
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	227	49.81	49.81	1	49,810	
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	318	53.30	53.29			
NGLE STOCK FUTURE (KCBC	G)								
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	45	44.27	44.29			
17-Mar-22	KE700003108 KE700004544	March 19, 2021	March 17, 2022	136	45.00	44.50	1	45,000	
16-Jun-22 15-Sep-22	KE7000004544 KE7000006093	June 18, 2021 September 17, 2021	June 16, 2022 September 15, 2022	227 318	44.50 47.09	44.50 47.12	I	44,500	-
NOTE STOCK FILTURE (FARI	`		<u> </u>				·		
NGLE STOCK FUTURE (EABL 16-Dec-21	.) KE700001987	December 18, 2020	December 16, 2021	45	166.90	167.25	T	T	
17-Mar-22	KE7000001707	March 19, 2021	March 17, 2022	136	167.55	168.55	1	16,755	
16-Jun-22	KE7000004650	June 18, 2021	June 16, 2022	227	168.00	169.00	1	16,800	
15-Sep-22	KE7000006218	September 17, 2021	September 15, 2022	318	177.55	177.95			-
NGLE STOCK FUTURE (BATK	()								
16-Dec-21	KE700002092	December 18, 2020	December 16, 2021	45	433.05	433.30	I		
17-Mar-22	KE7000003322	March 19, 2021	March 17, 2022	136	441.35	441.65			-
16-Jun-22	KE700004767	June 18, 2021	June 16, 2022	227	450.35	450.70			_
15-Sep-22	KE7000006325	September 17, 2021	September 15, 2022	318	460.65	461.05	L		-
NGLE STOCK FUTURE (ABSA	4)								
16-Dec-21	KE700002100	December 16, 2020	December 16, 2021	45	10.17	10.28			
17-Mar-22	KE700003439	March 19, 2021	March 17, 2022	136	10.24	10.24	1	10,240	
16-Jun-22	KE700004874	June 18, 2021	June 16, 2022	227	10.45	10.45	1	10,450	
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	318	10.82	10.94			-
	Total ' Today	Volumes Previous		Total Val Today	ue Previous		Total Open Today	Interest Previous	
	1000		-	328,065	369,065		933	934	
		11	<u>L</u>	020,000	007,000	l	700	754	

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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