nairobi securit exchan	ies ge							ne	NSE Derivatives Market
Discover Opportunit	sy		DERIVATIVES	PRICELIST					Market
Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
, , , , , , , , , , , , , , , , , , ,		2 3.13							November 4, 202
NDEX (N25I)									
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	42	3,797	3,826			-
17-Mar-22 16-Jun-22	KE700002878 KE7000004213	March 19, 2021 June 18, 2021	March 17, 2022 June 16, 2022	133 224	3,828 3,864	3,857 3,893			-
15-Sep-22	KE7000004213	September 17, 2021	September 15, 2022	315	3,911	3,941			<u> </u>
IDEV (25MNI)									
NDEX (25MN) 16-Dec-21	KE7000003983	June 18, 2021	December 16, 2021	42	3,797	3,800		Т	
17-Mar-22	KE7000003703	June 18, 2021	March 17, 2022	133	3,828	3,857			
16-Jun-22	KE700004106	June 18, 2021	June 16, 2022	224	3,864	3,893			
15-Sep-22	KE700005434	September 17, 2021	September 15, 2022	315	3,911	3,941			_
INGLE STOCK FUTURE (SC	OM)								
16-Dec-21	KE700001656	December 18, 2020	December 16, 2021	42	40.75	41.79	4	163,000	53
17-Mar-22	KE7000002985	March 19, 2021	March 17, 2022	133	42.11	42.68			
16-Jun-22	KE700004320	June 18, 2021	June 16, 2022	224	42.97	43.55			
15-Sep-22	KE7000005764	September 17, 2021	September 15, 2022	315	43.95	44.55			-
INGLE STOCK FUTURE (EQ	TY)								
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	42	50.33	50.34			
17-Mar-22	KE700003090	March 19, 2021	March 17, 2022	133	51.29	51.30			
16-Jun-22	KE700004437	June 18, 2021	June 16, 2022	224	52.33	52.35			
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	315	53.53	53.54			
INGLE STOCK FUTURE (KC									
16-Dec-21	KE700001870	December 18, 2020	December 16, 2021	42	43.79	43.85		11.00	;
17-Mar-22 16-Jun-22	KE700003108 KE700004544	March 19, 2021 June 18, 2021	March 17, 2022 June 16, 2022	133 224	44.68 45.53	44.68 45.59	1	44,680	
15-Sep-22	KE7000004344 KE7000006093	September 17, 2021	September 15, 2022	315	46.63	46.63	15	699,450	
•							•	<u>,                                      </u>	
SINGLE STOCK FUTURE (EAR		December 10, 2020	December 1/ 2001	40	170.10	1/0.05			
16-Dec-21 17-Mar-22	KE7000001987 KE7000003215	December 18, 2020 March 19, 2021	December 16, 2021 March 17, 2022	42 133	170.10 173.35	169.95 173.65			
16-Jun-22	KE7000003213	June 18, 2021	June 16, 2022	224	175.35	173.03			
15-Sep-22	KE7000006218	September 17, 2021	September 15, 2022	315	180.90	181.20			-
INCIE CTOCK FUTURE (P. 1									
SINGLE STOCK FUTURE (BAT 16-Dec-21	KE700002092	December 18, 2020	December 16, 2021	42	432.35	432.90		T	
16-Dec-21 17-Mar-22	KE7000002092 KE7000003322	March 19, 2021	March 17, 2022	133	432.35	432.90	+		
17-Mai-22 16-Jun-22	KE7000003322	June 18, 2021	June 16, 2022	224	449.55	450.15	+		<del>-</del>
15-Sep-22	KE7000004787	September 17, 2021	September 15, 2022	315	459.80	460.45			
SINGLE STOCK FUTURE (ABS 16-Dec-21	KE700002100	December 16, 2020	December 16, 2021	42	10.37	10.18			
16-Dec-21 17-Mar-22		March 19, 2021	·	133	10.37	10.18		-	
17-Mar-22 16-Jun-22	KE700003439 KE700004874	June 18, 2021	March 17, 2022 June 16, 2022	224	10.57	10.41			
15-Sep-22	KE7000004874 KE7000006432	September 17, 2021	September 15, 2022	315	11.03	10.63			-
			1	1	<u>'</u>		1		
	Today	Volumes Previous		Total Val Today	Previous		Total Open Today	Previous	
	20	39		907,130	1,374,455		932	931	

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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