Discover Opportunity								110	NSE Derivatives Market
			DERIVATIVES						
	10111	Listing	Expiry	Days to	MTM	Previous	Total Volume	Total	Open Interest
Contract Type	ISIN	Date	<u>Date</u>	Expiry	Price	Price	Contracts	Value	Contracts November 5, 202
NDEX (N25I)									November 3, 20.
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	41	3,763	3,797			-
17-Mar-22	KE7000002878	March 19, 2021	March 17, 2022	132	3,794	3,828			-
16-Jun-22	KE7000004213	June 18, 2021	June 16, 2022	223	3,831	3,864			-
15-Sep-22	KE700005657	September 17, 2021	September 15, 2022	314	3,879	3,911			
NDEX (25MN)									
16-Dec-21	KE7000003983	June 18, 2021	December 16, 2021	41	3,763	3,797			-
17-Mar-22	KE700004098	June 18, 2021	March 17, 2022	132	3,794	3,828			-
16-Jun-22	KE700004106	June 18, 2021	June 16, 2022	223	3,831	3,864			-
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	314	3,879	3,911			-
INGLE STOCK FUTURE (SCO	M)								
16-Dec-21	KE700001656	December 18, 2020	December 16, 2021	41	40.43	40.75	24	970,350	53
17-Mar-22	KE7000002985	March 19, 2021	March 17, 2022	132	41.24	42.11			]
16-Jun-22	KE7000004320	June 18, 2021	June 16, 2022	223	42.09	42.97			2
15-Sep-22	KE7000005764	September 17, 2021	September 15, 2022	314	43.06	43.95			-
SINGLE STOCK FUTURE (EQTY	1								
16-Dec-21	KE700001763	December 18, 2020	December 16, 2021	41	50.00	50.33	2	100,000	Ę
17-Mar-22	KE700003090	March 19, 2021	March 17, 2022	132	51.19	51.29		·	1
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	223	52.24	52.33			
15-Sep-22	KE700005988	September 17, 2021	September 15, 2022	314	53.54	53.53	4	214,160	
SINGLE STOCK FUTURE (KCBG	21								
16-Dec-21	KE700001870	December 18, 2020	December 16, 2021	41	43.78	43.79			3
17-Mar-22	KE700003108	March 19, 2021	March 17, 2022	132	44.62	44.68			2
16-Jun-22	KE7000004544	June 18, 2021	June 16, 2022	223	45.54	45.53			3
15-Sep-22	KE7000006093	September 17, 2021	September 15, 2022	314	46.60	46.63			
CINCLE STOCK FUTURE (FARI)	<b>\</b>								
SINGLE STOCK FUTURE (EABL)  16-Dec-21	KE700001987	December 18, 2020	December 16, 2021	41	170.05	170.10			2
17-Mar-22	KE700003215	March 19, 2021	March 17, 2022	132	173.35	173.35			1
16-Jun-22	KE700004650	June 18, 2021	June 16, 2022	223	176.90	176.85			1
15-Sep-22	KE7000006218	September 17, 2021	September 15, 2022	314	181.00	180.90			-
SINGLE STOCK FUTURE (BATK) 16-Dec-21	) KE700002092	December 18, 2020	December 16, 2021	41	432.75	432.35	Т	Т	2
17-Mar-22	KE7000002072	March 19, 2021	March 17, 2022	132	432.73	432.33			
17-Mar-22 16-Jun-22	KE7000003322	June 18, 2021	June 16, 2022	223	450.15	449.55			
15-Sep-22	KE7000004787 KE7000006325	September 17, 2021	September 15, 2022	314	460.60	459.80			
							I		
SINGLE STOCK FUTURE (ABSA	A)								
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	41	10.32	10.37			4
17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	132	10.51	10.57			3
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	223	10.73	10.78			1
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	314	10.98	11.03			-
		/olumes		Total Val			Total Open		
	Today	Previous	<u> </u>	Today	Previous		Today	Previous	
	30	20		1,284,510	907,130		917	932	

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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