nairobi securit exchan Discover Opportunit	ies ge							ne	NSE Derivatives Market
biscover opportunit	,		DERIVATIVES	PRICELIST					Planet
		Listing	Expiry	Days to	MTM	Previous	Total Volume	Total	Open Interest
Contract Type	ISIN	Date	Date	Expiry	Price	Price	Contracts	Value	Contracts
									October 13, 202
NDEX (N25I)	W-700001 5 40	10.0000	D 1 1 0001		0.040	0.040			
16-Dec-21	KE700001540	December 18, 2020	December 16, 2021	64	3,843	3,848			-
17-Mar-22 16-Jun-22	KE700002878 KE7000004213	March 19, 2021	March 17, 2022	155	3,870 3,905	3,875			-
15-Sep-22	KE700004213	June 18, 2021 September 17, 2021	June 16, 2022 September 15, 2022	246 337	3,905	3,910 3,952			<u>-</u>
13-3 <del>c</del> p-22	KL/0000303/	September 17, 2021	3cpicifibei 13, 2022	337	5,747	3,732			
NDEX (25MN)									
16-Dec-21	KE700003983	June 18, 2021	December 16, 2021	64	3,925	3,925	2	78,500	1
17-Mar-22	KE700004098	June 18, 2021	March 17, 2022	155	3,870	3,875			-
16-Jun-22	KE700004106	June 18, 2021	June 16, 2022	246	3,905	3,910			-
15-Sep-22	KE700005434	September 17, 2021	September 15, 2022	337	3,947	3,952			-
SINGLE STOCK FUTURE (SC)	OM) KE700001656	Dogganhar 10, 00001	Doggrahar 1/ 0001	7.4.1	40.05.1	40.04	<u>^ 1</u>	0.4.700	
16-Dec-21 17-Mar-22	KE7000001656 KE7000002985	December 18, 2020 March 19, 2021	December 16, 2021 March 17, 2022	64 155	42.35 42.70	42.24 42.70	2	84,700 42,700	55
17-Mar-22 16-Jun-22	KE7000002985 KE7000004320	June 18, 2021	June 16, 2022	246	42.70	42.70	1	42,700	1:
15-Sep-22	KE7000004320	September 17, 2021	September 15, 2022	337	45.06	44.91	I	42,400	<u> </u>
13-3ep-22	KE7000003704	36piember 17, 2021	3epiember 13, 2022	337	43.00	44.71			-
SINGLE STOCK FUTURE (EQ	TY)								
16-Dec-21	KE700001763	December 18, 2020	December 16, 2021	64	49.72	50.08	I	Τ	4
17-Mar-22	KE700003090	March 19, 2021	March 17, 2022	155	49.85	49.80	1	49,850	1
16-Jun-22	KE700004437	June 18, 2021	June 16, 2022	246	50.90	50.90	1	50,900	
15-Sep-22	KE700005988	September 17, 2021	September 15, 2022	337	52.73	53.12			-
SINGLE STOCK FUTURE (KC		Dagarahar 10,0000	Dagarahar 17 0001	7.4.1	45.02.1	47.24			2
16-Dec-21 17-Mar-22	KE700001870 KE700003108	December 18, 2020 March 19, 2021	December 16, 2021 March 17, 2022	155	45.93 46.50	46.34 46.50	1	46,500	3.
17-Mai-22 16-Jun-22	KE7000003108	June 18, 2021	June 16, 2022	246	46.80	46.80	<u> </u>	46,800	22
15-Sep-22	KE7000004344 KE7000006093	September 17, 2021	September 15, 2022	337	48.71	49.15	'	40,000	
10 0cp 22	RE7 00000070	00p10111001 17,2021	00010111001 10, 2022	007	10.7 1	17.10	L	<u> </u>	
SINGLE STOCK FUTURE (EAR	BL)								
16-Dec-21	KE700001987	December 18, 2020	December 16, 2021	64	165.40	166.65	I	Τ	28
17-Mar-22	KE700003215	March 19, 2021	March 17, 2022	155	166.95	166.95	1	16,695	18
16-Jun-22	KE700004650	June 18, 2021	June 16, 2022	246	168.35	168.35	1	16,835	1.7
15-Sep-22	KE7000006218	September 17, 2021	September 15, 2022	337	175.40	176.80			-
SINGLE STOCK FUTURE (BAT	· ·	l <u>-</u>				,			
16-Dec-21	KE700002092	December 18, 2020	December 16, 2021	64	446.35	450.25			22
17-Mar-22	KE700003322	March 19, 2021	March 17, 2022	155	454.45	458.40			-
16-Jun-22	KE700004767	June 18, 2021	June 16, 2022	246	463.45	467.50			-
15-Sep-22	KE700006325	September 17, 2021	September 15, 2022	337	473.40	477.55			-
SINGLE STOCK FUTURE (ABS		l			1000	100=			
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	64	10.22	10.27			4.
17-Mar-22	KE700003439	March 19, 2021	March 17, 2022	155	10.37	10.37	1	10,370	35
16-Jun-22	KE700004874	June 18, 2021	June 16, 2022	246	10.61	10.66			(
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	337	10.84	10.89			-
	Total \ Today	Volumes Previous		Total Va Today 486,250	Previous 446,730		Total Open Today 912	Interest Previous 901	

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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