nairobi securit exchan Discover Opportuni	ies ge							ne	NSE Derivatives Market
		DERIVATIVES PRICELIST							
	10111	Listing	Expiry	Days to	MTM	Previous	Total Volume	Total	Open Interest
Contract Type	ISIN	Date	Date	Expiry	Price	Price	Contracts	Value	Contracts
NDEX (N25I)									January 6, 20
17-Mar-22	KE700002878	March 19, 2021	March 17, 2022	70	3,831	3,819	Τ	T	-
16-Jun-22	KE7000004213	June 18, 2021	June 16, 2022	161	3,870	3,857			
15-Sep-22	KE700005657	September 17, 2021	September 15, 2022	252	3,919	3,907			
15-Dec-22	KE700006986	December 17, 2021	December 15, 2022	343	3,981	3,969			-
NDEX (25MN)		10.0001	17.000	70.1	0.001	0.010			
17-Mar-22	KE700004098	June 18, 2021	March 17, 2022	70	3,831	3,819			
16-Jun-22	KE700004106	June 18, 2021	June 16, 2022	161	3,870	3,857			-
15-Sep-22 15-Dec-22	KE7000005434 KE7000006879	September 17, 2021 December 17, 2021	September 15, 2022 December 15, 2022	252	3,919 3,981	3,907 3,969			_
15-DeC-22	KE/0000068/9	December 17, 2021	December 15, 2022	343	3,961	3,767			-
INGLE STOCK FUTURE (SC	OM)								
17-Mar-22	KE700002985	March 19, 2021	March 17, 2022	70	40.06	39.62	I	T	
16-Jun-22	KE700004320	June 18, 2021	June 16, 2022	161	40.91	39.00			
15-Sep-22	KE700005764	September 17, 2021	September 15, 2022	252	40.94	40.48			
15-Dec-22	KE7000007109	December 17, 2021	December 15, 2022	343	42.02	41.55			-
INGLE STOCK FUTURE (EQ				=- 1	50.40	50.40			
17-Mar-22	KE700003090	March 19, 2021	March 17, 2022	70	53.68	53.69			
16-Jun-22	KE700004437	June 18, 2021	June 16, 2022	161	54.81	54.82			
15-Sep-22 15-Dec-22	KE7000005988 KE7000007216	September 17, 2021 December 17, 2021	September 15, 2022 December 15, 2022	252 343	56.10 57.58	56.12 57.60			
15-DeC-22	KE/00000/218	December 17, 2021	December 13, 2022	343	37.36	37.60			
SINGLE STOCK FUTURE (KC	'RG)								
17-Mar-22	KE700003108	March 19, 2021	March 17, 2022	70	46.49	46.00			
16-Jun-22	KE700004544	June 18, 2021	June 16, 2022	161	47.47	47.06			
15-Sep-22	KE700006093	September 17, 2021	September 15, 2022	252	48.59	48.18			
15-Dec-22	KE700007323	December 17, 2021	December 15, 2022	343	48.86	48.45			-
	•		<u>.</u>						
SINGLE STOCK FUTURE (EA									
17-Mar-22	KE700003215	March 19, 2021	March 17, 2022	70	162.80	165.90			
16-Jun-22	KE700004650	June 18, 2021	June 16, 2022	161	166.20	169.35			
15-Sep-22	KE700006218	September 17, 2021	September 15, 2022	252	170.15	173.35			-
15-Dec-22	KE700007430	December 17, 2021	December 15, 2022	343	174.60	177.95			-
INCLESTOCK EUTURE (PA	TV)								
SINGLE STOCK FUTURE (BA		March 10, 2001	March 17 0000	70	447.70	447.75		T	
17-Mar-22	KE700003322	March 19, 2021	March 17, 2022	70					-
16-Jun-22	KE700004767 KE700006325	June 18, 2021	June 16, 2022 September 15, 2022	161	415.05 424.90	415.15 425.00			-
15-Sep-22		September 17, 2021	·	252					-
15-Dec-22	KE7000007547	December 17, 2021	December 15, 2022	343	436.15	436.30			-
INCIE CTOOK FUTURE (4.5	CAV								
INGLE STOCK FUTURE (AB	*	March 10, 0001	March 17 0000	70	1105	11.00	ı	ı	
17-Mar-22	KE700003439	March 19, 2021	March 17, 2022	70	11.95	11.90			
16-Jun-22	KE700004874	June 18, 2021	June 16, 2022	161	12.20	12.15			
15-Sep-22	KE700006432	September 17, 2021	September 15, 2022	252	12.49	12.44			
15-Dec-22	KE700007653	December 17, 2021	December 15, 2022	343	12.82	12.77			-
			_						
		Volumes		Total Va			Total Open		
	Today	Previous	L	Today	Previous		Today	Previous	
	-	42		-	1,652,000		272	272	

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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