			DERIVATIVES I	PRICEUST					NSE Derivatives Market
Listing Expiry Days to MTM Previous Total Volume Total Open									
Contract Type	ISIN	Date	Date	Expiry	Price	Price	Contracts	Value	Contracts
John der Type	10114	Daic	Daic	EXPILY	11100	11100	Commucis	Value	January 11, 20
IDEX (N25I)									
17-Mar-22	KE700002878	March 19, 2021	March 17, 2022	65	3,760	3,782			
16-Jun-22	KE7000004213	June 18, 2021	June 16, 2022	156	3,799	3,820			
15-Sep-22	KE700005657	September 17, 2021	September 15, 2022	247	3,847	3,869			
15-Dec-22	KE7000006986	December 17, 2021	December 15, 2022	338	3,909	3,932			
DEX (25MN)	VF70000 4000	I 10 0001	Maria la 17,0000	/ []	2.7/0.1	2.700	T		
17-Mar-22	KE700004098	June 18, 2021	March 17, 2022	65	3,760	3,782			
16-Jun-22	KE700004106	June 18, 2021	June 16, 2022	156	3,799	3,820			
15-Sep-22	KE700005434	September 17, 2021	September 15, 2022	247	3,847	3,869			
15-Dec-22	KE7000006879	December 17, 2021	December 15, 2022	338	3,909	3,932			
NGLE STOCK FUTURE (SCOM	A)								
17-Mar-22	KE700002985	March 19, 2021	March 17, 2022	65	38.44	39.00			
16-Jun-22	KE7000002703	June 18, 2021	June 16, 2022	156	39.25	39.31			
15-Sep-22	KE7000004320	September 17, 2021	September 15, 2022	247	39.24	39.31			
15-Sep-22 15-Dec-22	KE7000003704	December 17, 2021	December 15, 2022	338	40.30	40.36			
								I	
NGLE STOCK FUTURE (EQTY)									
17-Mar-22	KE700003090	March 19, 2021	March 17, 2022	65	52.59	53.36			<u>.</u>
16-Jun-22	KE700004437	June 18, 2021	June 16, 2022	156	53.71	54.49			
15-Sep-22	KE700005988	September 17, 2021	September 15, 2022	247	54.97	55.77			
15-Dec-22	KE700007216	December 17, 2021	December 15, 2022	338	56.44	57.27			
NGLE STOCK FUTURE (KCBG		1 10 0001	1.17.0000		44.40.1	11.70		00.000	
17-Mar-22	KE7000003108	March 19, 2021	March 17, 2022	65	46.49	46.73	2	92,980	
16-Jun-22	KE7000004544	June 18, 2021	June 16, 2022	156	47.35	47.93			
15-Sep-22	KE700006093	September 17, 2021	September 15, 2022	247	48.47	49.06			
15-Dec-22	KE7000007323	December 17, 2021	December 15, 2022	338	48.76	49.37			
NOTE STOCK FILTURE (FARI)									
NGLE STOCK FUTURE (EABL) 17-Mar-22	KE700003215	March 19, 2021	March 17, 2022	65	162.80	165.10			
16-Jun-22	KE7000003213	June 18, 2021	June 16, 2022	156	162.00	168.60			
15-Sep-22	KE7000004830	September 17, 2021	September 15, 2022	247	170.15	172.60			
15-3ep-22 15-Dec-22	KE7000007430	December 17, 2021	December 15, 2022	338	177.20	177.20	2	35,440	
IV DCC-ZZ	1127 000007 700	DOCOTTIDOT 17, 2021	5000111501 10, 2022	330	177.20	177.20		55,440	
NGLE STOCK FUTURE (BATK)									
17-Mar-22	KE700003322	March 19, 2021	March 17, 2022	65	450.05	447.10	I	T	
16-Jun-22	KE7000003322	June 18, 2021	June 16, 2022	156	417.55	414.55			
15-Sep-22	KE7000004787	September 17, 2021	September 15, 2022	247	417.33	424.35			·
15-3ep-22 15-Dec-22	KE7000008323	December 17, 2021	December 15, 2022	338	438.95	435.80			
13-056-22	KL/0000/34/	December 17, 2021	December 13, 2022	330	400.70	400.00			
NGLE STOCK FUTURE (ABSA	1								
17-Mar-22	KE700003439	March 19, 2021	March 17, 2022	65	12.04	12.04	I		
17-Mai-22 16-Jun-22	KE7000003439	June 18, 2021	June 16, 2022		12.04	12.04			
	KE7000004874			156					
15-Sep-22		September 17, 2021	September 15, 2022	247	12.58	12.58			
15-Dec-22	KE7000007653	December 17, 2021	December 15, 2022	338	12.92	12.92			
		Volumes		Total Va			Total Open		
								D	
	Today	Previous		Today	Previous		Today	Previous	

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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