nairobi securities exchange								ne	NSE Derivatives Market
Discover Opportunity DERIVATIVES PRICELIST									
Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
NDEX (N25I)									October 4, 20
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	73	3,962	3,971	T		-
17-Mar-22	KE7000002878	March 19, 2021	March 17, 2022	164	3,990	3,999			-
16-Jun-22	KE7000004213	June 18, 2021	June 16, 2022	255	4,026	4,035			
15-Sep-22	KE7000005657	September 17, 2021	September 15, 2022	346	4,068	4,078			-
IDEX (25MN)									
16-Dec-21	KE7000003983	June 18, 2021	December 16, 2021	73	3,962	3,971			
17-Mar-22	KE7000004098	June 18, 2021	March 17, 2022	164	3,990	3,999			
16-Jun-22 15-Sep-22	KE7000004106 KE7000005434	June 18, 2021	June 16, 2022 September 15, 2022	255 346	4,026 4,068	4,035 4,078			-
15-3ep-22	KE7000005454	September 17, 2021	3epiembei 13, 2022	340	4,066	4,076			
NGLE STOCK FUTURE (SCOM)									
16-Dec-21	KE7000001656	December 18, 2020	December 16, 2021	73	42.95	42.75	1	42,950	5
17-Mar-22 16-Jun-22	KE7000002985 KE7000004320	March 19, 2021 June 18, 2021	March 17, 2022 June 16, 2022	164 255	44.98 45.87	44.60 45.48			
15-Sep-22	KE7000004320	September 17, 2021	September 15, 2022	346	46.85	46.46			<u> </u>
10 00p 22	KE7 000007 0 1	00010111001 17,2021	00010111001 10, 2022	0.10	10.00	10.10			
NGLE STOCK FUTURE (EQTY)									
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	73	50.67	51.20			
17-Mar-22 16-Jun-22	KE700003090 KE7000004437	March 19, 2021 June 18, 2021	March 17, 2022 June 16, 2022	164 255	51.59 52.61	52.14 53.17			
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	346	53.73	54.31			
·		, , , , , , , , , , , , , , , , , , ,	·	<u> </u>	<u>'</u>			<u>'</u>	
INGLE STOCK FUTURE (KCBG)	V5700001070	D 10 00001	D 17 0001	70.1	47.40	47.40	0.1	00.000	
16-Dec-21 17-Mar-22	KE7000001870 KE7000003108	December 18, 2020 March 19, 2021	December 16, 2021 March 17, 2022	73 164	46.40 48.08	47.40 48.26	2	92,800	
16-Jun-22	KE7000003100	June 18, 2021	June 16, 2022	255	49.03	49.22			
15-Sep-22	KE7000006093	September 17, 2021	September 15, 2022	346	50.08	50.27			-
			•					-	
NGLE STOCK FUTURE (EABL) 16-Dec-21	KE700001987	December 18, 2020	December 16, 2021	73	172.50	174.00			
17-Mar-22	KE7000001787	March 19, 2021	March 17, 2022	164	175.65	177.55			
16-Jun-22	KE700004650	June 18, 2021	June 16, 2022	255	179.10	181.05			
15-Sep-22	KE7000006218	September 17, 2021	September 15, 2022	346	182.95	184.95			-
NICIE CTOCK FUTURE (DATK)									
16-Dec-21	KE700002092	December 18, 2020	December 16, 2021	73	450.00	457.25	19	855,000	
17-Mar-22	KE7000003322	March 19, 2021	March 17, 2022	164	463.00	465.60	17	033,000	
16-Jun-22	KE7000004767	June 18, 2021	June 16, 2022	255	472.15	474.80			
15-Sep-22	KE7000006325	September 17, 2021	September 15, 2022	346	482.20	484.95			
	•		·					-	
NGLE STOCK FUTURE (ABSA)	T			T					
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	73	10.45	10.50	2	20,910	
17-Mar-22	KE700003439	March 19, 2021	March 17, 2022	164	10.73	10.84	0	22.220	
								22,220	
16-Jun-22 15-Sep-22	KE700004874 KE7000006432 Total \text{Today}	June 18, 2021 September 17, 2021 /olumes Previous 15	June 16, 2022 September 15, 2022	255 346 Total Value Today 1,033,880	11.11 11.18 Previous 297,900	11.06 11.29	Total Open Today 816	22,220 Interest Previous 816	

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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