nairobi securit exchan	ties nge							ne	NSE Derivatives Market
Contract Type	ISIN	Listing Date	DERIVATIVES Expiry Date	PRICELIST Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
NDEX (N25I)									December 6, 20
16-Dec-21	KE700001540	December 18, 2020	December 16, 2021	10	3,500	3,535	T	T	-
17-Mar-22	KE7000002878	March 19, 2021	March 17, 2022	101	3,525	3,561			
16-Jun-22	KE7000004213	June 18, 2021	June 16, 2022	192	3,560	3,596			
15-Sep-22	KE700005657	September 17, 2021	September 15, 2022	283	3,605	3,642			
IDEV (25AAN)									
NDEX (25MN) 16-Dec-21	KE700003983	June 18, 2021	December 16, 2021	10	3,535	3,535	1 T	35,350	
17-Mar-22	KE7000004098	June 18, 2021	March 17, 2022	101	3,525	3,561	'	00,000	
16-Jun-22	KE7000004106	June 18, 2021	June 16, 2022	192	3,560	3,596			
15-Sep-22	KE700005434	September 17, 2021	September 15, 2022	283	3,605	3,642			-
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INGLE STOCK FUTURE (SC		10.0000	1/ 0001	10.1	07.75	00.00	5.1	100.750	_
16-Dec-21	KE700001656	December 18, 2020	December 16, 2021	10	37.75	38.00	5	188,750	5
17-Mar-22	KE7000002985	March 19, 2021	March 17, 2022	101	37.68	37.80			
16-Jun-22 15-Sep-22	KE7000004320 KE7000005764	June 18, 2021 September 17, 2021	June 16, 2022 September 15, 2022	192 283	38.46 39.36	38.59 39.50			
15-3ep-22	RE7000003784	September 17, 2021	3epiembei 13, 2022	203	37.36	37.30			
INGLE STOCK FUTURE (EG	(TY)								
16-Dec-21	KE700001763	December 18, 2020	December 16, 2021	10	46.00	47.20	2	92,000	
17-Mar-22	KE700003090	March 19, 2021	March 17, 2022	101	45.89	47.55			
16-Jun-22	KE700004437	June 18, 2021	June 16, 2022	192	46.84	48.54			
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	283	47.94	49.68			
INCLESTACK FUTURE (VC	2001								
INGLE STOCK FUTURE (KC 16-Dec-21	KE700001870	December 18, 2020	December 16, 2021	10	41.00	42.00	2	82,000	
17-Mar-22	KE7000003108	March 19, 2021	March 17, 2022	101	40.89	40.97		02,000	
16-Jun-22	KE700004544	June 18, 2021	June 16, 2022	192	41.74	41.82			
15-Sep-22	KE700006093	September 17, 2021	September 15, 2022	283	42.72	42.81			
	•		•	-	-		-	•	
INGLE STOCK FUTURE (EA		D 10 0000	D 1 / 0001	10	150.00	150.05		20.000	
16-Dec-21	KE700001987	December 18, 2020	December 16, 2021	10	150.00	150.25	2	30,000	
17-Mar-22 16-Jun-22	KE7000003215 KE7000004650	March 19, 2021 June 18, 2021	March 17, 2022 June 16, 2022	101 192	151.40 154.55	153.05 156.25			
15-Sep-22	KE700004630	September 17, 2021	September 15, 2022	283	158.20	159.90	+		_
10 000 22	KE7 00000210	30p10111001 17,2021	00010111001 10, 2022	200	100.20	107.70	L	<u>L</u> _	
INGLE STOCK FUTURE (BA	ATK)								
16-Dec-21	KE700002092	December 18, 2020	December 16, 2021	10	420.85	427.80	I		
17-Mar-22	KE700003322	March 19, 2021	March 17, 2022	101	428.50	435.65			-
16-Jun-22	KE700004767	June 18, 2021	June 16, 2022	192	437.40	444.75			-
15-Sep-22	KE700006325	September 17, 2021	September 15, 2022	283	447.65	455.25			
·	•	· ·	·	<u> </u>	•		•	-	
INGLE STOCK FUTURE (AB	BSA)								
16-Dec-21	KE700002100	December 16, 2020	December 16, 2021	10	10.82	11.07			
17-Mar-22	KE700003439	March 19, 2021	March 17, 2022	101	11.01	11.27			
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	192	11.24	11.51			
15-Sep-22	KE700006432	September 17, 2021	September 15, 2022	283	11.51	11.70			
	Total \	Volumes		Total Val	ue	į	Total Open	Interest	
	Today	Previous		Today 428,100	Previous 1,520,100		Today 853	Previous 857	

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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