securiti exchan	ge							ne	NSE Derivatives Market
			DERIVATIVES I						
Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									November 17, 20
NDEX (N25I) 16-Dec-21	KE700001540	December 18, 2020	December 16, 2021	29	3,742	3,762			<u> </u>
17-Mar-22	KE7000001340	March 19, 2021	March 17, 2022	120	3,742	3,762			
16-Jun-22	KE7000002070	June 18, 2021	June 16, 2022	211	3,810	3,831			
15-Sep-22	KE7000005657	September 17, 2021	September 15, 2022	302	3,857	3,878			
IDEX (25MN)									
16-Dec-21	KE700003983	June 18, 2021	December 16, 2021	29	3,742	3,762	Т	Т	
17-Mar-22	KE700004098	June 18, 2021	March 17, 2022	120	3,772	3,793			
16-Jun-22	KE700004106	June 18, 2021	June 16, 2022	211	3,810	3,831			
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	302	3,857	3,878			
INGLE STOCK FUTURE (SCO	OMI								
16-Dec-21	KE700001656	December 18, 2020	December 16, 2021	29	40.25	40.22	15	603,750	5
17-Mar-22	KE7000002985	March 19, 2021	March 17, 2022	120	40.78	42.50		, , , ,	
16-Jun-22	KE7000004320	June 18, 2021	June 16, 2022	211	41.63	41.85			
15-Sep-22	KE7000005764	September 17, 2021	September 15, 2022	302	42.59	42.82			
INGLE STOCK FUTURE (EQI	<u>(Y)</u>								
16-Dec-21	KE700001763	December 18, 2020	December 16, 2021	29	51.71	51.72	T		
17-Mar-22	KE700003090	March 19, 2021	March 17, 2022	120	52.70	52.71			
16-Jun-22	KE700004437	June 18, 2021	June 16, 2022	211	53.80	53.81			
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	302	55.05	55.11			
INGLE STOCK FUTURE (KCI	BG)								
16-Dec-21	KE700001870	December 18, 2020	December 16, 2021	29	44.74	44.74			
17-Mar-22	KE700003108	March 19, 2021	March 17, 2022	120	45.59	45.60			
16-Jun-22	KE700004544	June 18, 2021	June 16, 2022	211	46.54	46.55			
15-Sep-22	KE700006093	September 17, 2021	September 15, 2022	302	47.62	47.63			
INGLE STOCK FUTURE (EAR	BL)								
16-Dec-21	KE700001987	December 18, 2020	December 16, 2021	29	160.90	160.90	2	32,180	
17-Mar-22	KE700003215	March 19, 2021	March 17, 2022	120	162.20	164.00		·	
16-Jun-22	KE700004650	June 18, 2021	June 16, 2022	211	165.55	167.45			
15-Sep-22	KE7000006218	September 17, 2021	September 15, 2022	302	169.40	171.30			-
INGLE STOCK FUTURE (BAT	·K)								
16-Dec-21	KE700002092	December 18, 2020	December 16, 2021	29	430.50	430.10			
17-Mar-22	KE700003322	March 19, 2021	March 17, 2022	120	438.75	438.30			-
16-Jun-22	KE700004767	June 18, 2021	June 16, 2022	211	447.90	447.45			
15-Sep-22	KE700006325	September 17, 2021	September 15, 2022	302	458.25	457.85			-
INCIE CTOOK FUTURE (CO	•								
SINGLE STOCK FUTURE (ABS 16-Dec-21	KE700002100	December 16, 2020	December 16, 2021	29	10.39	10.39	T		
17-Mar-22	KE7000002100	March 19, 2021	March 17, 2022	120	10.57	10.57	+		
17-Mai-22 16-Jun-22	KE7000003437	June 18, 2021	June 16, 2022	211	10.39	10.39	-		
15-Sep-22	KE700004874 KE700006432	September 17, 2021	September 15, 2022	302	11.06	11.07			
r 	1 22224	,	,	- 3- 1			L		
			_			ı			
		Volumes Previous		Total Val	lue Previous		Total Open	Interest Previous	
	Today		H	Today 635,930			Today 866		
	1/	23	L	635,730	1,254,920		866	876	

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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