securities exchange	2							ne	NSE Derivatives Market
			DERIVATIVES						
ontract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts November 18, 2
DEX (N25I)									Troverniser 10, 2
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	28	3,748	3,742			
17-Mar-22 16-Jun-22	KE7000002878 KE7000004213	March 19, 2021 June 18, 2021	March 17, 2022 June 16, 2022	119 210	3,778 3,815	3,772			
15-Sep-22	KE7000004213	September 17, 2021	September 15, 2022	301	3,862	3,810 3,857	+		
NEW (05141)			<u> </u>	<u> </u>			·		
DEX (25MN) 16-Dec-21	KE700003983	June 18, 2021	December 16, 2021	28	3,742	3,742	1 [37,420	
17-Mar-22	KE7000003703	June 18, 2021	March 17, 2022	119	3,778	3,772	1	37,420	
16-Jun-22	KE7000004106	June 18, 2021	June 16, 2022	210	3,815	3,810			
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	301	3,862	3,857			
IGLE STOCK FUTURE (SCOM	A)								
16-Dec-21	KE700001656	December 18, 2020	December 16, 2021	28	39.86	40.25	I		
17-Mar-22	KE7000002985	March 19, 2021	March 17, 2022	119	40.62	40.78			
16-Jun-22	KE7000004320	June 18, 2021	June 16, 2022	210	41.46	41.63			
15-Sep-22	KE7000005764	September 17, 2021	September 15, 2022	301	42.42	42.59			
NGLE STOCK FUTURE (EQTY)									
16-Dec-21	KE700001763	December 18, 2020	December 16, 2021	28	52.21	51.71			
17-Mar-22	KE700003090	March 19, 2021	March 17, 2022	119	53.20	52.70			
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	210	54.31	53.80			
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	301	55.57	55.05	L		
NGLE STOCK FUTURE (KCBG	5)								
16-Dec-21	KE700001870	December 18, 2020	December 16, 2021	28	46.00	44.74	2	92,000	
17-Mar-22	KE700003108	March 19, 2021	March 17, 2022	119	46.35	45.59			
16-Jun-22	KE700004544	June 18, 2021	June 16, 2022	210	47.31	46.54			
15-Sep-22	KE7000006093	September 17, 2021	September 15, 2022	301	48.41	47.62			
NGLE STOCK FUTURE (EABL)									
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	28	159.35	160.90			
17-Mar-22	KE7000003215	March 19, 2021	March 17, 2022	119	162.40	162.20			
16-Jun-22	KE700004650 KE700006218	June 18, 2021	June 16, 2022	210 301	165.80	165.55			
15-Sep-22	KE/000006218	September 17, 2021	September 15, 2022	301	169.60	169.40	1		
NGLE STOCK FUTURE (BATK)									
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	28	430.45	430.50			
17-Mar-22	KE7000003322	March 19, 2021	March 17, 2022	119	438.65	438.75			
16-Jun-22	KE700004767	June 18, 2021	June 16, 2022	210	447.75	447.90			
15-Sep-22	KE7000006325	September 17, 2021	September 15, 2022	301	458.15	458.25			
NGLE STOCK FUTURE (ABSA)	1								
16-Dec-21	KE700002100	December 16, 2020	December 16, 2021	28	10.49	10.39	Ι		
17-Mgr-22	KE7000003439	March 19, 2021	March 17, 2022	119	10.69	10.59	+		
	KE7000004874	June 18, 2021	June 16, 2022	210	10.91	10.81	+		
16-Jun-22		September 17, 2021	September 15, 2022	301	11.17	11.06			

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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