securities exchange	S .							ne	NSE Derivatives Market
			DERIVATIVES						
Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									November 26, 20
IDEX (N25I) 16-Dec-21	KE700001540	December 18, 2020	December 16, 2021	20	3,670	3,637			
17-Mar-22	KE7000001340	March 19, 2021	March 17, 2022	111	3,678	3,664			
16-Jun-22	KE7000004213	June 18, 2021	June 16, 2022	202	3,735	3,700			
15-Sep-22	KE7000005657	September 17, 2021	September 15, 2022	293	3,783	3,746			
DEX (25MN)									
16-Dec-21	KE7000003983	June 18, 2021	December 16, 2021	20	3,670	3,637	T	T	
17-Mar-22	KE700004098	June 18, 2021	March 17, 2022	111	3,698	3,664			
16-Jun-22	KE700004106	June 18, 2021	June 16, 2022	202	3,735	3,700			
15-Sep-22	KE700005434	September 17, 2021	September 15, 2022	293	3,783	3,746			
NGLE STOCK FUTURE (SCOM	<b>(1)</b>								
16-Dec-21	KE700001656	December 18, 2020	December 16, 2021	20	38.11	37.12	Ι	T	
17-Mar-22	KE7000002985	March 19, 2021	March 17, 2022	111	38.83	37.60	+		
16-Jun-22	KE7000004320	June 18, 2021	June 16, 2022	202	39.64	38.59			
15-Sep-22	KE700005764	September 17, 2021	September 15, 2022	293	40.58	39.49			
NGLE STOCK FUTURE (EQTY)	1								
16-Dec-21	KE700001763	December 18, 2020	December 16, 2021	20	51.65	51.66			
17-Mar-22	KE700003090	March 19, 2021	March 17, 2022	111	52.62	51.63			
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	202	53.73	53.72			
15-Sep-22	KE700005988	September 17, 2021	September 15, 2022	293	54.99	54.96			
NGLE STOCK FUTURE (KCBG	.)								
16-Dec-21	KE700001870	December 18, 2020	December 16, 2021	20	43.98	44.14	Τ	T	
17-Mar-22	KE700003108	March 19, 2021	March 17, 2022	111	44.80	44.96			
16-Jun-22	KE7000004544	June 18, 2021	June 16, 2022	202	45.50	45.50	1	45,500	
15-Sep-22	KE700006093	September 17, 2021	September 15, 2022	293	46.82	46.96			
NGLE STOCK FUTURE (EABL)									
16-Dec-21	KE700001987	December 18, 2020	December 16, 2021	20	154.45	153.95	T	T	
17-Mar-22	KE7000003215	March 19, 2021	March 17, 2022	111	157.35	156.80			
16-Jun-22	KE700004650	June 18, 2021	June 16, 2022	202	160.65	160.10			
15-Sep-22	KE700006218	September 17, 2021	September 15, 2022	293	164.40	163.80			
NGLE STOCK FUTURE (BATK)									
16-Dec-21	KE700002092	December 18, 2020	December 16, 2021	20	435.30	425.30	Т		
17-Mar-22	KE700003322	March 19, 2021	March 17, 2022	111	443.40	433.20			
16-Jun-22	KE7000004767	June 18, 2021	June 16, 2022	202	452.75	442.25			
15-Sep-22	KE7000006325	September 17, 2021	September 15, 2022	293	463.40	452.50			
NGLE STOCK FUTURE (ABSA) 16-Dec-21	KE700002100	December 16, 2020	December 16, 2021	20	10.93	10.93	1 I	10,930	
17-Mar-22	KE7000002100	March 19, 2021	March 17, 2022	111	11.19	11.14	1	10,730	
16-Jun-22 15-Sep-22	KE7000004874 KE7000006432	June 18, 2021 September 17, 2021	June 16, 2022 September 15, 2022	202 293	11.42	11.37	<del></del>		
13-3ep-22	KE700000432	3epiembei 17, 2021	3epiembei 13, 2022	273	11.07	11.03	L		
			_						
		Volumes		Total Val			Total Open		
	Today	Previous	-	Today	Previous 124 720		Today	Previous	
	2	3		56,430	134,730		865	866	

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:

**DISCLAIMER:** Utmost care has been taken in the preparation of this report. However, the Nairobi Securities Exchange does not warrant accuracy, adequacy or completeness of this information and expressly disclaims liability for errors or omissions in this information. No warranty of any kind, implied, express or statutory is given in conjunction with the information.