NDEX (N25I) 16-Dec-21 KE70 17-Mar-22 KE70 16-Jun-22 KE70 15-Sep-22 KE70 NDEX (25MN) 16-Dec-21 KE70 17-Mar-22 KE70 15-Sep-22 KE70 16-Jun-22 KE70 16-Jun-22 KE70 16-Dec-21 KE70 16-Dec-21 KE70 16-Dec-21 KE70 16-Jun-22 KE70 16-Jun-22 KE70	00001540 00002878 00004213 00005657 00003983 00004098 00004106 00005434	Listing Date December 18, 2020 March 19, 2021 June 18, 2021 September 17, 2021 June 18, 2021 June 18, 2021 June 18, 2021 June 18, 2021	December 16, 2021 March 17, 2022 June 16, 2022 September 15, 2022	PRICELIST Days to Expiry 49 140 231 322	MTM Price 3,855 3,888 3,925	Previous Price 3,832 3,864	Total Volume Contracts	Total Value	Open Interest Contracts October 28, 20
NDEX (N25I) 16-Dec-21 KE70 17-Mar-22 KE70 16-Jun-22 KE70 15-Sep-22 KE70 NDEX (25MN) 16-Dec-21 KE70 17-Mar-22 KE70 15-Sep-22 KE70 16-Jun-22 KE70 16-Jun-22 KE70 16-Dec-21 KE70 16-Dec-21 KE70 16-Dec-21 KE70 16-Dec-21 KE70	00002878 00004213 00005657 00003983 00004098 00004106	December 18, 2020 March 19, 2021 June 18, 2021 September 17, 2021 June 18, 2021 June 18, 2021	December 16, 2021 March 17, 2022 June 16, 2022 September 15, 2022	49 140 231	3,855 3,888	3,832	Contracts	Value	Contracts October 28, 20
16-Dec-21 KE70 17-Mar-22 KE70 16-Jun-22 KE70 15-Sep-22 KE70 NDEX (25MN) 16-Dec-21 KE70 17-Mar-22 KE70 16-Jun-22 KE70 15-Sep-22 KE70 16-Jun-22 KE70 17-Mar-22 KE70 16-Dec-21 KE70 16-Dec-21 KE70 16-Dec-21 KE70	00002878 00004213 00005657 00003983 00004098 00004106	March 19, 2021 June 18, 2021 September 17, 2021 June 18, 2021 June 18, 2021	March 17, 2022 June 16, 2022 September 15, 2022	140 231	3,888		Т	ı	October 26, 20
16-Dec-21 KE70 17-Mar-22 KE70 16-Jun-22 KE70 15-Sep-22 KE70 NDEX (25MN) 16-Dec-21 KE70 17-Mar-22 KE70 16-Jun-22 KE70 15-Sep-22 KE70 16-Jun-22 KE70 17-Mar-22 KE70 16-Jun-22 KE70 16-Dec-21 KE70 16-Dec-21 KE70	00002878 00004213 00005657 00003983 00004098 00004106	March 19, 2021 June 18, 2021 September 17, 2021 June 18, 2021 June 18, 2021	March 17, 2022 June 16, 2022 September 15, 2022	140 231	3,888				
16-Jun-22 KE70 15-Sep-22 KE70 NDEX (25MN) 16-Dec-21 KE70 17-Mar-22 KE70 16-Jun-22 KE70 15-Sep-22 KE70 INGLE STOCK FUTURE (SCOM) 16-Dec-21 KE70 17-Mar-22 KE70 16-Jun-22 KE70	00004213 00005657 00003983 00004098 00004106	June 18, 2021 September 17, 2021 June 18, 2021 June 18, 2021	June 16, 2022 September 15, 2022	231		2 2 4 1 I			-
15-Sep-22 KE70 NDEX (25MN) 16-Dec-21 KE70 17-Mar-22 KE70 16-Jun-22 KE70 15-Sep-22 KE70 INGLE STOCK FUTURE (SCOM) 16-Dec-21 KE70 17-Mar-22 KE70 16-Jun-22 KE70	00005657 00003983 00004098 00004106	June 18, 2021 June 18, 2021	September 15, 2022		7 0776				-
NDEX (25MN) 16-Dec-21 KE70 17-Mar-22 KE70 16-Jun-22 KE70 15-Sep-22 KE70 INGLE STOCK FUTURE (SCOM) 16-Dec-21 KE70 17-Mar-22 KE70 16-Jun-22 KE70	00003983 00004098 00004106	June 18, 2021 June 18, 2021		322		3,900			-
16-Dec-21 KE70 17-Mar-22 KE70 16-Jun-22 KE70 15-Sep-22 KE70 INGLE STOCK FUTURE (SCOM) 16-Dec-21 KE70 17-Mar-22 KE70 16-Jun-22 KE70	00004098 00004106	June 18, 2021	December 17, 0001		3,971	3,947			
17-Mar-22 KE70 16-Jun-22 KE70 15-Sep-22 KE70 INGLE STOCK FUTURE (SCOM) 16-Dec-21 KE70 17-Mar-22 KE70 16-Jun-22 KE70	00004098 00004106	June 18, 2021	Dagger-les 1/ 0001						
16-Jun-22 KE70 15-Sep-22 KE70 INGLE STOCK FUTURE (SCOM) 16-Dec-21 KE70 17-Mar-22 KE70 16-Jun-22 KE70	00004106		December 16, 2021	49	3,855	3,832			
15-Sep-22 KE70 INGLE STOCK FUTURE (SCOM) 16-Dec-21 KE70 17-Mar-22 KE70 16-Jun-22 KE70		I IUNA 18 20211	March 17, 2022	140	3,888	3,864			-
NGLE STOCK FUTURE (SCOM) 16-Dec-21 KE70 17-Mar-22 KE70 16-Jun-22 KE70	00003434	September 17, 2021	June 16, 2022 September 15, 2022	231 322	3,925 3,971	3,900 3,947			<u>-</u>
16-Dec-21 KE70 17-Mar-22 KE70 16-Jun-22 KE70		september 17, 2021	september 13, 2022	322	3,771	3,74/			
17-Mar-22 KE70 16-Jun-22 KE70									
16-Jun-22 KE70	00001656	December 18, 2020	December 16, 2021	49	43.17	42.00			5.
	00002985	March 19, 2021	March 17, 2022	140	42.30	42.30	1	42,300	
15 Sam 22 VE70	00004320	June 18, 2021	June 16, 2022	231 322	42.35 45.91	42.35 45.01	1	42,350	
15-Sep-22 KE70	00005764	September 17, 2021	September 15, 2022	322	43.71	45.01			
INGLE STOCK FUTURE (EQTY)									
	00001763	December 18, 2020	December 16, 2021	49	50.07	49.80			
	00003090	March 19, 2021	March 17, 2022	140	50.51	50.50	2	101,020	
	00004437	June 18, 2021	June 16, 2022	231	52.31	52.31	1	52,310	
15-Sep-22 KE70	00005988	September 17, 2021	September 15, 2022	322	53.25	53.48			
INGLE STOCK FUTURE (KCBG)									
•	00001870	December 18, 2020	December 16, 2021	49	44.33	44.34	Ι	$\overline{}$	
	00003108	March 19, 2021	March 17, 2022	140	44.50	44.50	1	44,500	
	00004544	June 18, 2021	June 16, 2022	231	44.50	44.50	1	44,500	,
15-Sep-22 KE70	00006093	September 17, 2021	September 15, 2022	322	47.14	47.16			
INGLE STOCK FUTURE (EABL)									
	00001987	December 18, 2020	December 16, 2021	49	166.20	167.25			
	00003215	March 19, 2021	March 17, 2022	140	170.55	170.55	1	17,055	•
	00004650	June 18, 2021	June 16, 2022	231	174.00	174.00	1	17,400	1
15-Sep-22 KE70	00006218	September 17, 2021	September 15, 2022	322	176.75	177.90			
SINGLE STOCK FUTURE (BATK)									
, ,	00002092	December 18, 2020	December 16, 2021	49	433.20	445.45	T		
	00003322	March 19, 2021	March 17, 2022	140	441.65	444.30			
	00004767	June 18, 2021	June 16, 2022	231	450.55	453.30			
	00006325	September 17, 2021	September 15, 2022	322	460.70	463.50			
<u> </u>				<u>'</u>			<u> </u>	<u> </u>	
SINGLE STOCK FUTURE (ABSA)									
	00002100	December 16, 2020	December 16, 2021	49	10.28	10.23			1
	00003439	March 19, 2021	March 17, 2022	140	10.24	10.24	1	10,240	
	00004874 00006432	June 18, 2021 September 17, 2021	June 16, 2022 September 15, 2022	231 322	10.45 10.93	10.45 10.88	1	10,450	1

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:

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.