NSE nairobi securitie	25								NSE
Discover Opportunity	e							ne	NSE Derivatives Market
		I fallin a			AATAA	Dreviews		Total	
~ · · · -		Listing	Expiry	Days to	MTM	Previous	Total Volume	Total	Open Interest
Contract Type	ISIN	Date	Date	Expiry	Price	Price	Contracts	Value	Contracts
									September 21, 202
NDEX (N25I) 16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	86	3,953	4,014			-
17-Mar-22	KE7000002878	March 19, 2021	March 17, 2022	177	3,984	4,045			
16-Jun-22	KE7000004213	June 18, 2021	June 16, 2022	268	4,018	4,043			_
15-Sep-22	KE7000005657	September 17, 2021	September 15, 2022	359	4,059	4,122			
		0001011100111772021		007	1,007	17122			
NDEX (25MN)									
16-Dec-21	KE7000003983	June 18, 2021	December 16, 2021	86	3,850	4,014	1	38,500	-
17-Mar-22	KE7000004098	June 18, 2021	March 17, 2022	177	3,984	4,045			-
16-Jun-22	KE7000004106	June 18, 2021	June 16, 2022	268	4,018	4,081			-
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	359	4,059	4,122			-
SINGLE STOCK FUTURE (SCO									
16-Dec-21	KE7000001656	December 18, 2020	December 16, 2021	86	42.00	43.57	4	168,020	5
17-Mar-22	KE7000002985	March 19, 2021	March 17, 2022	177	44.39	44.39	7	310,730	
16-Jun-22	KE7000004320	June 18, 2021	June 16, 2022	268	44.09	45.26			-
15-Sep-22	KE7000005764	September 17, 2021	September 15, 2022	359	45.02	46.21			-
INGLE STOCK FUTURE (EQT)	<b>1</b>								
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	86	51.80	52.60	2	103,600	
17-Mar-22	KE7000001783	March 19, 2021	March 17, 2022	177	53.53	54.84	۷	100,000	· · · · · · · · · · · · · · · · · · ·
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	268	54.58	55.91			
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	359	55.73	57.09			-
INGLE STOCK FUTURE (KCB	G)								
16-Dec-21	KE700001870	December 18, 2020	December 16, 2021	86	48.69	49.00			
17-Mar-22	KE7000003108	March 19, 2021	March 17, 2022	177	50.03	50.03	5	250,150	
16-Jun-22	KE7000004544	June 18, 2021	June 16, 2022	268	50.58	51.01			
15-Sep-22	KE7000006093	September 17, 2021	September 15, 2022	359	51.64	52.08			-
INGLE STOCK FUTURE (EABL				0/1	170.05	17/00	4.1	(0.500	
16-Dec-21 17-Mar-22	KE7000001987 KE7000003215	December 18, 2020 March 19, 2021	December 16, 2021 March 17, 2022	86	173.95 179.95	176.00 181.05	4	69,580	
16-Jun-22	KE7000003215	June 18, 2021	June 16, 2022	268	179.93	184.60			
15-Sep-22	KE7000004850	September 17, 2021	September 15, 2022	359	185.30	188.50			-
13-360-22		300101100117,2021		007	107.00	100.00			
SINGLE STOCK FUTURE (BATK	1								
16-Dec-21	KE700002092	December 18, 2020	December 16, 2021	86	452.60	456.25			
17-Mar-22	KE7000003322	March 19, 2021	March 17, 2022	177	461.10	464.80			
16-Jun-22	KE7000004767	June 18, 2021	June 16, 2022	268	470.15	473.95			
15-Sep-22	KE7000004787	September 17, 2021	September 15, 2022	359	470.13	473.73			
15-3ep-22	KE700000525	September 17, 2021	September 15, 2022	557	400.03	403.70			
INGLE STOCK FUTURE (ABSA									
16-Dec-21	KE700002100	December 16, 2020	December 16, 2021	86	10.32	10.51	2	20,640	
				177			۷	20,040	
17-Mar-22 16-Jun-22	KE7000003439	March 19, 2021	March 17, 2022		10.86	10.71 10.92			;
16-Jun-22 15-Sep-22	KE7000004874 KE7000006432	June 18, 2021 September 17, 2021	June 16, 2022 September 15, 2022	268 359	11.07	10.92			
13-3ep-22	KE7000008432	September 17, 2021			11.01	11.15			
	Total <sup>v</sup> Today	Volumes Previous		Total Valu Today	e Previous		Total Open Today	Interest Previous	
	25	15		961,220	596,000		760	754	
<b>1TM</b> : Mark To Market	or chart positions that romain out	tstanding at the end of a particul	ar trading day						
<pre>//TM: Mark To Market //pen interest: total number of long</pre>									
<b>ATM</b> : Mark To Market <b>Open interest:</b> total number of long <b>Average Traded Price:</b> Means the Volume	olume Weighted Traded Price								
<b>1TM</b> : Mark To Market <b>pen interest:</b> total number of long <b>verage Traded Price:</b> Means the Volume	olume Weighted Traded Price	et based on the volume weighte	d average price (VWAP) while cont	tracts that have not traded	d will be marked to	market based on	the NSE's fair value c	alculation.	
<b>1TM</b> : Mark To Market <b>pen interest:</b> total number of long <b>verage Traded Price:</b> Means the Volume	olume Weighted Traded Price	et based on the volume weighte	d average price (VWAP) while cont	tracts that have not traded	d will be marked to	market based on	the NSE's fair value c	alculation.	
<b>ATM</b> : Mark To Market <b>Open interest:</b> total number of long <b>Average Traded Price:</b> Means the Volume	olume Weighted Traded Price icular day will be marked to marke	et based on the volume weighte	d average price (VWAP) while cont	tracts that have not traded	d will be marked to	market based on	the NSE's fair value c	alculation.	
Abbr. MTM: Mark To Market Open interest: total number of long Average Traded Price: Means the Vo Contracts that have traded on a part	olume Weighted Traded Price icular day will be marked to marke SSF- 1000 below Kes.100 100 above Kes.100 INDEX-100	et based on the volume weighte	d average price (VWAP) while cont	tracts that have not traded	d will be marked to	market based on	the NSE's fair value c	alculation.	
ITM: Mark To Market Pen interest: total number of long verage Traded Price: Means the Volume	olume Weighted Traded Price icular day will be marked to marke SSF- 1000 below Kes.100 100 above Kes.100	et based on the volume weighte	d average price (VWAP) while cont	tracts that have not traded	d will be marked to	market based on	the NSE's fair value c	alculation.	
ITM: Mark To Market pen interest: total number of long verage Traded Price: Means the Vo ontracts that have traded on a part cominal:	olume Weighted Traded Price icular day will be marked to marke SSF- 1000 below Kes.100 100 above Kes.100 INDEX-100 MINI-INDEX - 10							alculation.	
ITM: Mark To Market pen interest: total number of long verage Traded Price: Means the Vo ontracts that have traded on a part	olume Weighted Traded Price icular day will be marked to marked SSF- 1000 below Kes.100 100 above Kes.100 INDEX-100 MINI-INDEX - 10	f this report. However, the Na	airobi Securities Exchange does	s not warrant accuracy,	, adequacy or cor	mpleteness of th		alculation.	