nairobi securities exchange Dicove Opportunity	i							ne	NSE Derivatives Market
Contract Type	ISIN	Listing Date	DERIVATIVES Expiry Date	PRICELIST Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts June 7, 2022
INDEX (N25I)									
16-Jun-22	KE7000004213 KE7000005657	June 18, 2021 September 17, 2021	June 16, 2022 September 15, 2022	9	3,071 3,098	3,070 3,097			
15-Sep-22 15-Dec-22	KE7000005657	December 17, 2021	December 15, 2022	100	3,140	3,097			-
16-Mar-23	KE7000008214	March 18, 2022	March 16, 2023	282	3,185	3,185			=
INDEX (25MN)									
16-Jun-22	KE7000004106	June 18, 2021	June 16, 2022	9	3,071	3,070	[[1	-
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	100	3,098	3,097			1
15-Dec-22 16-Mar-23	KE7000006879 KE7000009105	December 17, 2021 March 18, 2022	December 15, 2022 March 16, 2023	191 282	3,140 3,185	3,140 3,185			-
10-110-20	KE/00000/103	March 10, 2022	March 10, 2020	202	0,100	5,105			
SINGLE STOCK FUTURE (SCOM									
16-Jun-22 15-Sep-22	KE7000004320 KE7000005764	June 18, 2021 September 17, 2021	June 16, 2022 September 15, 2022	9	24.93 25.43	24.89 25.38			28
15-Dec-22	KE7000007109	December 17, 2021	December 15, 2022	191	26.05	26.01			10
16-Mar-23	KE7000008438	March 18, 2022	March 16, 2023	282	26.71	31.00			25
SINGLE STOCK FUTURE (EQTY) 16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	9	45.51	45.56		1	28
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	100	46.41	46.47			4
15-Dec-22 16-Mar-23	KE7000007216 KE7000008545	December 17, 2021 March 18, 2022	December 15, 2022 March 16, 2023	191 282	47.55 48.75	47.62 48.82			1 27
16-Mul-23	KE700000545	MUICIT 10, 2022	MUICIT 16, 2023	202	40.73	40.02			27
SINGLE STOCK FUTURE (KCBG)	1								
16-Jun-22	KE7000004544	June 18, 2021	June 16, 2022	9	38.70	38.50			21
15-Sep-22 15-Dec-22	KE7000006093 KE7000007323	September 17, 2021 December 17, 2021	September 15, 2022 December 15, 2022	100 191	39.47 39.44	39.53 39.50			7
16-Mar-23	KE7000008768	March 18, 2022	March 16, 2023	282	40.43	40.53			13
SINGLE STOCK FUTURE (EABL) 16-Jun-22	KE7000004650	June 18, 2021	June 16, 2022	9	140.15	139.90	[22
15-Sep-22	KE7000006218	September 17, 2021	September 15, 2022	100	142.95	142.70			13
15-Dec-22	KE7000007430	December 17, 2021	December 15, 2022	191	146.45	146.25			7
16-Mar-23	KE7000008875	March 18, 2022	March 16, 2023	282	150.15	149.95			=
SINGLE STOCK FUTURE (BATK)									
16-Jun-22	KE7000004767	June 18, 2021	June 16, 2022	9	420.50	418.80			1
15-Sep-22	KE7000006325	September 17, 2021	September 15, 2022	100	428.85	427.15			-
15-Dec-22	KE7000007547	December 17, 2021	December 15, 2022	191	439.40	437.70			-
16-Mar-23	KE7000008982	March 18, 2022	March 16, 2023	282	450.50	448.75			-
SINGLE STOCK FUTURE (ABSA)									
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	9	10.96	10.66			35
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	100	11.18	10.88			32
15-Dec-22	KE7000007653 KE7000009097	December 17, 2021	December 15, 2022	191	11.46	11.15			-
16-Mar-23	KE/0000909/	March 18, 2022	March 16, 2023	282	11.75	11.43			-
SINGLE STOCK FUTURE (NCBA)	1								
16-Jun-22	KE7000009543	May 16, 2022	June 16, 2022	9	25.78	25.79			1
15-Sep-22	KE7000009980 KE8000001324	May 16, 2022	September 15, 2022	100	26.29	26.30			-
15-Dec-22 16-Mar-23	KE8000001324	May 16, 2022 May 16, 2022	December 15, 2022 March 16, 2023	191 282	26.94 27.62	26.95 27.63			-
10-Midi-20	RECOCOCOTIOS	Widy 10, 2022	Widici1 10, 2020	202	27.02	27.00			
SINGLE STOCK FUTURE (COOP))								
16-Jun-22	KE7000009659	May 16, 2022	June 16, 2022	9	11.11	11.12			5
15-Sep-22 15-Dec-22	KE8000001092 KE8000001548	May 16, 2022 May 16, 2022	September 15, 2022 December 15, 2022	100	11.33 11.61	11.34 11.62			-
16-Mar-23	KE8000001348	May 16, 2022 May 16, 2022	March 16, 2023	282	11.01	11.02			-
10 110 20	R2000002070	1110/ 10/ 2022	1110/01110, 2020	202					
SINGLE STOCK FUTURE (SCBK)	_								
16-Jun-22	KE7000009766	May 16, 2022	June 16, 2022	9	123.90	123.90	T		1
15-Sep-22 15-Dec-22	KE8000001100 KE8000001654	May 16, 2022 May 16, 2022	September 15, 2022 December 15, 2022	100	126.35 129.45	126.35 129.50	├		-
16-Mar-23	KE8000001854	May 16, 2022 May 16, 2022	March 16, 2022	282	129.45	129.50			-
				202	. 52.7 0	.02.70	I		-
SINGLE STOCK FUTURE (IMHP)									
16-Jun-22	KE7000009873	May 16, 2022	June 16, 2022	9	17.02	17.02			1
15-Sep-22	KE8000001217	May 16, 2022	September 15, 2022	100 191	17.36	17.36 17.79			-
15-Dec-22 16-Mar-23	KE8000001878 KE8000002215	May 16, 2022 May 16, 2022	December 15, 2022 March 16, 2023	282	17.79 18.24	17.79			-
10-MUI-20	NE000002213	141Gy 10, 2022	MGIGIT 10, 2023	202	10.24	10.24			
		Volumes		Total Va			Total Open		
1	Today	Previous		Today	Previous		Today	Previous	

Previous 66 Today Г -

Previous 2,661,710 Today -

TodayPrevious290290

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Abbr. 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	
inal:	MINI-INDEX - 10	

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