nairobi securities exchange Diccor Opportunity								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 8, 2022
INDEX (N25I) 16-Jun-22	KE7000004213	June 18, 2021	June 16, 2022	8	3,074	3,071	1		-
15-Sep-22	KE7000005657	September 17, 2021	September 15, 2022	99	3,100	3,098			-
15-Dec-22 16-Mar-23	KE7000006986 KE7000008214	December 17, 2021 March 18, 2022	December 15, 2022 March 16, 2023	190 281	3,142 3,188	3,140 3,185			
10-Midi-23	RE700000214	MUICH 10, 2022	WGICH 10, 2023	201	5,100	3,103			
INDEX (25MN)									
16-Jun-22 15-Sep-22	KE7000004106 KE7000005434	June 18, 2021 September 17, 2021	June 16, 2022 September 15, 2022	8 99	3,074 3,100	3,071 3,098			-
15-Dec-22	KE7000006879	December 17, 2021	December 15, 2022	190	3,142	3,140			-
16-Mar-23	KE7000009105	March 18, 2022	March 16, 2023	281	3,188	3,185			-
SINGLE STOCK FUTURE (SCOM)									
16-Jun-22	KE7000004320	June 18, 2021	June 16, 2022	8	24.98	24.93	1		28
15-Sep-22	KE7000005764	September 17, 2021	September 15, 2022	99	25.47	25.43			7
15-Dec-22 16-Mar-23	KE7000007109 KE7000008438	December 17, 2021 March 18, 2022	December 15, 2022 March 16, 2023	190 281	26.10 29.10	26.05 26.71	5	145,500	10
10-MUI-20	NE700000400	MGIGIT 10, 2022	MGICIT 10, 2023	201	27.10	20.71	5	1-3,300	30
SINGLE STOCK FUTURE (EQTY)	V = = 0.000			÷ ·			-	-	
16-Jun-22 15-Sep-22	KE7000004437 KE7000005988	June 18, 2021 September 17, 2021	June 16, 2022 September 15, 2022	8 99	45.50 46.40	45.51 46.41			28 4
15-Sep-22 15-Dec-22	KE7000005988	December 17, 2021	December 15, 2022	190	46.40	46.41			1
16-Mar-23	KE7000008545	March 18, 2022	March 16, 2023	281	48.74	48.75			27
SINGLE STOCK FUTURE (KCBG)									
16-Jun-22	KE7000004544	June 18, 2021	June 16, 2022	8	38.84	38.70		1	21
15-Sep-22	KE7000006093	September 17, 2021	September 15, 2022	99	39.61	39.47			7
15-Dec-22 16-Mar-23	KE7000007323	December 17, 2021	December 15, 2022	190	39.58	39.44			-
16-Mdr-23	KE700008768	March 18, 2022	March 16, 2023	281	40.58	40.43			13
SINGLE STOCK FUTURE (EABL)									
16-Jun-22	KE7000004650	June 18, 2021	June 16, 2022	8	140.15	140.15			22
15-Sep-22 15-Dec-22	KE7000006218 KE7000007430	September 17, 2021 December 17, 2021	September 15, 2022 December 15, 2022	99 190	142.90 146.40	142.95 146.45			13
16-Mar-23	KE7000008875	March 18, 2022	March 16, 2023	281	150.10	150.15			-
SINGLE STOCK FUTURE (BATK) 16-Jun-22	KE7000004767	June 18, 2021	June 16, 2022	8	425.45	420.50	1		1
15-Sep-22	KE7000006325	September 17, 2021	September 15, 2022	99	433.85	428.85			-
15-Dec-22	KE7000007547	December 17, 2021	December 15, 2022	190	444.50	439.40			-
16-Mar-23	KE700008982	March 18, 2022	March 16, 2023	281	455.75	450.50			-
SINGLE STOCK FUTURE (ABSA) 16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	8	11.01	10.96	1	1	35
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	99	11.23	11.18			32
15-Dec-22	KE7000007653	December 17, 2021	December 15, 2022	190	11.51	11.46			-
16-Mar-23	KE7000009097	March 18, 2022	March 16, 2023	281	11.80	11.75			-
SINGLE STOCK FUTURE (NCBA) 16-Jun-22	KE7000009543	May 16, 2022	June 16, 2022	8	25.78	25.78	1		1
15-Sep-22	KE7000009980	May 16, 2022	September 15, 2022	99	26.29	26.29			-
15-Dec-22	KE8000001324	May 16, 2022	December 15, 2022	190	26.93	26.94			-
16-Mar-23	KE8000001985	May 16, 2022	March 16, 2023	281	27.61	27.62			-
SINGLE STOCK FUTURE (COOP)									
16-Jun-22	KE7000009659	May 16, 2022	June 16, 2022	8	10.96	11.11	1	1	5
15-Sep-22	KE8000001092	May 16, 2022	September 15, 2022	99	11.18	11.33			-
15-Dec-22	KE8000001548	May 16, 2022	December 15, 2022	190	11.45	11.61			-
16-Mar-23	KE8000002090	May 16, 2022	March 16, 2023	281	11.74	11.91			-
SINGLE STOCK FUTURE (SCBK)									
16-Jun-22	KE7000009766	May 16, 2022	June 16, 2022	8	124.10	123.90	1	1	1
15-Sep-22	KE8000001100	May 16, 2022	September 15, 2022	99	126.55	126.35			-
15-Dec-22	KE8000001654	May 16, 2022	December 15, 2022	190	129.70	129.45			-
16-Mar-23	KE8000002108	May 16, 2022	March 16, 2023	281	132.95	132.70			-
SINGLE STOCK FUTURE (IMHP)									
16-Jun-22	KE7000009873	May 16, 2022	June 16, 2022	8	17.02	17.02	1	1	1
15-Sep-22	KE8000001217	May 16, 2022	September 15, 2022	99	17.35	17.36			
15-Dec-22	KE8000001878	May 16, 2022	December 15, 2022	190	17.78	17.79			-
16-Mar-23	KE8000002215	May 16, 2022	March 16, 2023	281	18.23	18.24			-
	Total 1 Today 5	Volumes Previous -	ŀ	Total Va Today 145,500	lue Previous		Total Open Today 295	Interest Previous 290	

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	
Nominal:	MINI-INDEX - 10	

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