nairobi securities exchange Dicover Opportunity	5							next NSE Derivatives Market	
		Listing	DERIVATIVES Expiry	Days to	MTM	Previous	Total Volume	Total	Open Interest
Contract Type	ISIN	Date	Date	Expiry	Price	Price	Contracts	Value	Contracts June 13, 2022
INDEX (N25I)									
16-Jun-22 15-Sep-22	KE7000004213 KE7000005657	June 18, 2021 September 17, 2021	June 16, 2022 September 15, 2022	3 94	3,014 3,039	3,043 3,069			-
15-Dec-22	KE7000006986	December 17, 2021	December 15, 2022	185	3,080	3,111			-
16-Mar-23	KE700008214	March 18, 2022	March 16, 2023	276	3,124	3,155			-
INDEX (25MN)									
16-Jun-22	KE7000004106	June 18, 2021	June 16, 2022	3	3,014	3,043			-
15-Sep-22 15-Dec-22	KE7000005434 KE7000006879	September 17, 2021 December 17, 2021	September 15, 2022 December 15, 2022	94 185	3,039 3,080	3,069			1
16-Mar-23	KE7000009105	March 18, 2022	March 16, 2023	276	3,124	3,155			-
SINGLE STOCK FUTURE (SCON 16-Jun-22	KE700004320	June 18, 2021	June 16, 2022	3	25.01	25.22	1		29
15-Sep-22	KE7000005764	September 17, 2021	September 15, 2022	94	25.50	25.72			9
15-Dec-22	KE7000007109	December 17, 2021	December 15, 2022	185	26.12	26.35	-		10
16-Mar-23	KE700008438	March 18, 2022	March 16, 2023	276	30.20	30.20	7	211,400	34
SINGLE STOCK FUTURE (EQTY)									
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	3	44.50	45.00	4	178,000	26
15-Sep-22 15-Dec-22	KE7000005988 KE7000007216	September 17, 2021 December 17, 2021	September 15, 2022 December 15, 2022	94 185	42.98 44.04	46.11 45.12			4
16-Mar-23	KE7000008545	March 18, 2022	March 16, 2023	276	45.15	47.38			27
SINGLE STOCK FUTURE (KCBG									
16-Jun-22) KE700004544	June 18, 2021	June 16, 2022	3	39.02	39.03	1	1	21
15-Sep-22	KE7000006093	September 17, 2021	September 15, 2022	94	39.77	39.80			7
15-Dec-22 16-Mar-23	KE7000007323 KE7000008768	December 17, 2021 March 18, 2022	December 15, 2022 March 16, 2023	185 276	39.75 40.75	39.78 40.78			- 13
10-Midi-23	RE700000708	MGICIT 10, 2022	MGICI110, 2023	270	40.75	40.70			15
SINGLE STOCK FUTURE (EABL)							- 1		
16-Jun-22 15-Sep-22	KE7000004650 KE7000006218	June 18, 2021 September 17, 2021	June 16, 2022 September 15, 2022	3 94	130.00 133.85	133.10 135.70	5	65,000	22
15-Dec-22	KE7000007430	December 17, 2021	December 15, 2022	185	137.10	139.05			7
16-Mar-23	KE7000008875	March 18, 2022	March 16, 2023	276	140.55	142.55			-
SINGLE STOCK FUTURE (BATK)									
16-Jun-22	KE7000004767	June 18, 2021	June 16, 2022	3	425.15	425.30			-
15-Sep-22	KE7000006325	September 17, 2021	September 15, 2022	94	433.40	433.70			-
15-Dec-22	KE7000007547	December 17, 2021	December 15, 2022	185	444.05	444.40			-
16-Mar-23	KE7000008982	March 18, 2022	March 16, 2023	276	455.20	455.60			-
SINGLE STOCK FUTURE (ABSA)									
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	3	11.45	11.09			36
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	94	11.68	11.74			32
15-Dec-22 16-Mar-23	KE7000007653 KE7000009097	December 17, 2021 March 18, 2022	December 15, 2022 March 16, 2023	185 276	11.96	12.03			
10-1401-25	RE/00000/0//	MGICIT 10, 2022	WGICH 10, 2023	270	12.20	12.00			
SINGLE STOCK FUTURE (NCBA)								
16-Jun-22	KE7000009543	May 16, 2022	June 16, 2022	3	25.51	25.22			1
15-Sep-22 15-Dec-22	KE7000009980 KE8000001324	May 16, 2022 May 16, 2022	September 15, 2022 December 15, 2022	94 185	26.00 26.64	25.72 26.35			-
16-Mar-23	KE8000001324	May 16, 2022 May 16, 2022	March 16, 2023	276	20.04	28.33			-
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SINGLE STOCK FUTURE (COOP									
16-Jun-22 15-Sep-22	KE7000009659 KE8000001092	May 16, 2022 May 16, 2022	June 16, 2022 September 15, 2022	3 94	10.90	10.91			5
15-Dec-22	KE8000001548	May 16, 2022 May 16, 2022	December 15, 2022	185	11.39	11.40			-
16-Mar-23	KE8000002090	May 16, 2022	March 16, 2023	276	11.68	11.69			-
SINGLE STOCK FUTURE (SCBK)		May 14, 2000	June 16, 2022	<u>.</u>	124.30	123.85	T	I	1
16-Jun-22 15-Sep-22	KE7000009766 KE8000001100	May 16, 2022 May 16, 2022	September 15, 2022	3 94	124.30	123.85			-
15-Dec-22	KE8000001654	May 16, 2022	December 15, 2022	185	129.80	129.40			-
16-Mar-23	KE8000002108	May 16, 2022	March 16, 2023	276	133.05	132.65			-
SINGLE STOCK FUTURE (IMHP) 16-Jun-22	KE7000009873	May 16, 2022	June 16, 2022	3	17.01	17.01			2
15-Sep-22	KE8000001217	May 16, 2022 May 16, 2022	September 15, 2022	94	17.34	17.35			-
15-Dec-22	KE8000001878	May 16, 2022	December 15, 2022	185	17.76	17.78			=
16-Mar-23	KE8000002215	May 16, 2022	March 16, 2023	276	18.21	18.22			-
	Today	Volumes Previous	Į	Total Va Today	Previous	I	Total Open Today	Previous	
	16	19	L	454,400	684,230	l	301	308	

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 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	
	100 above Kes.100 INDEX-100

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