nairobi securities exchange accer 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
									May 30, 2022
INDEX (N25I) 16-Jun-22	KE7000004213	June 18, 2021	June 16, 2022	17	3,078	3,067			-
15-Sep-22	KE7000005657	September 17, 2021	September 15, 2022	108	3,107	3,097			-
15-Dec-22	KE7000006986	December 17, 2021	December 15, 2022	199	3,150	3,140			-
16-Mar-23	KE700008214	March 18, 2022	March 16, 2023	290	3,196	3,186			-
INDEX (25MN)									
16-Jun-22 15-Sep-22	KE7000004106 KE7000005434	June 18, 2021 September 17, 2021	June 16, 2022 September 15, 2022	17	3,078 3,107	3,067 3,097			-
15-Dec-22	KE7000005434 KE7000006879	December 17, 2021	December 15, 2022	199	3,150	3,140			-
16-Mar-23	KE7000009105	March 18, 2022	March 16, 2023	290	3,196	3,186			-
SINGLE STOCK FUTURE (SCOM)									
16-Jun-22	KE7000004320	June 18, 2021	June 16, 2022	17	24.81	26.50			28
15-Sep-22	KE7000005764	September 17, 2021	September 15, 2022	108	25.32	25.55			7
15-Dec-22 16-Mar-23	KE7000007109 KE7000008438	December 17, 2021 March 18, 2022	December 15, 2022 March 16, 2023	199 290	25.95 26.60	26.18 26.84			10
				270	20.00	20.04			22
SINGLE STOCK FUTURE (EQTY)	KE300000 / /05	har 10 0000	hur 17 00000		15.00				
16-Jun-22 15-Sep-22	KE7000004437 KE7000005988	June 18, 2021 September 17, 2021	June 16, 2022 September 15, 2022	17	45.30 46.24	44.12 45.04			29
15-Dec-22	KE7000007216	December 17, 2021	December 15, 2022	199	47.37	46.15			1
16-Mar-23	KE700008545	March 18, 2022	March 16, 2023	290	48.57	47.32			27
SINGLE STOCK FUTURE (KCBG)									
16-Jun-22	KE7000004544	June 18, 2021	June 16, 2022	17	38.14	38.11			23
15-Sep-22	KE7000006093	September 17, 2021	September 15, 2022	108	38.92	38.90			7
15-Dec-22 16-Mar-23	KE7000007323 KE7000008768	December 17, 2021 March 18, 2022	December 15, 2022 March 16, 2023	199 290	38.88 39.87	38.86 39.85			- 12
10 110 20	12700000700	110/01/10/2022	110/01/10/2020	270	07.07	07.00			12
SINGLE STOCK FUTURE (EABL)	KE7000004/50	hur = 10,0001	hun = 17, 0000	17	141.00	141.05			00
16-Jun-22 15-Sep-22	KE7000004650 KE7000006218	June 18, 2021 September 17, 2021	June 16, 2022 September 15, 2022	17	141.80 144.70	141.35 144.30			22
15-Dec-22	KE7000007430	December 17, 2021	December 15, 2022	199	148.30	147.85			7
16-Mar-23	KE7000008875	March 18, 2022	March 16, 2023	290	152.05	151.65			-
SINGLE STOCK FUTURE (BATK)									
16-Jun-22	KE7000004767	June 18, 2021	June 16, 2022	17	420.70	420.15			1
15-Sep-22	KE7000006325	September 17, 2021	September 15, 2022	108	429.35	428.90			-
15-Dec-22	KE7000007547	December 17, 2021	December 15, 2022	199	439.90	439.45			-
16-Mar-23	KE7000008982	March 18, 2022	March 16, 2023	290	451.05	450.65			-
SINGLE STOCK FUTURE (ABSA)									
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	17	10.22	10.08			37
15-Sep-22	KE700006432	September 17, 2021	September 15, 2022	108	10.43	10.29			32
15-Dec-22	KE7000007653	December 17, 2021	December 15, 2022	199	10.69	10.54			-
16-Mar-23	KE7000009097	March 18, 2022	March 16, 2023	290	10.96	10.81			-
SINGLE STOCK FUTURE (NCBA)									
16-Jun-22	KE7000009543	May 16, 2022	June 16, 2022	17	26.41	26.92			-
15-Sep-22	KE7000009980	May 16, 2022	September 15, 2022	108	26.95	27.49			-
15-Dec-22 16-Mar-23	KE8000001324 KE8000001985	May 16, 2022 May 16, 2022	December 15, 2022 March 16, 2023	199 290	27.62 28.32	28.16 28.88			-
			110, 2020	270	20.02	20.00			
SINGLE STOCK FUTURE (COOP)									
16-Jun-22	KE7000009659	May 16, 2022	June 16, 2022	17	12.08	11.98			3
15-Sep-22 15-Dec-22	KE8000001092 KE8000001548	May 16, 2022 May 16, 2022	September 15, 2022 December 15, 2022	108	12.33 12.63	12.23 12.53			-
16-Mar-23	KE8000001348	May 16, 2022 May 16, 2022	March 16, 2023	290	12.83	12.33			-
SINGLE STOCK FUTURE (SCBK)				•			•		
16-Jun-22 15-Sep-22	KE7000009766 KE8000001100	May 16, 2022 May 16, 2022	June 16, 2022 September 15, 2022	17	124.25 126.80	124.30 126.90			- 1
15-Sep-22 15-Dec-22	KE8000001654	May 16, 2022 May 16, 2022	December 15, 2022	108	126.80	126.90			-
16-Mar-23	KE8000002108	May 16, 2022 May 16, 2022	March 16, 2023	290	133.25	133.35			-
SINGLE STOCK FUTURE (IMHP)	KE700000076	14. 14.0000	hun 17 0000		17.04	17.16	-		
16-Jun-22 15-Sep-22	KE7000009873 KE8000001217	May 16, 2022 May 16, 2022	June 16, 2022 September 15, 2022	17 108	17.04 17.39	17.10 17.45			1
15-Dec-22	KE8000001217	May 16, 2022 May 16, 2022	December 15, 2022	199	17.82	17.43			-
16-Mar-23	KE8000002215	May 16, 2022	March 16, 2023	290	18.27	18.34			-
	Total \ Today	Volumes Previous 5		Total Va Today	lue Previous 132,500		Total Open Today 283	Interest Previous 283	

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	
minal:	MINI-INDEX - 10	

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