nairobi securities exchange								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 16, 2022
INDEX (N25I)									
16-Jun-22	KE7000004213	June 18, 2021	June 16, 2022	-	2,911	2,955			-
15-Sep-22	KE7000005657 KE7000006986	September 17, 2021	September 15, 2022	91 182	2,933 2,973	2,978 3.019			-
15-Dec-22 16-Mar-23	KE7000008988	December 17, 2021 March 18, 2022	December 15, 2022 March 16, 2023	273	3,015	3,062		+	-
					0,0.0			1	
INDEX (25MN)									
16-Jun-22	KE7000004106	June 18, 2021	June 16, 2022	-	2,911	2,955			-
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	91	2,933	2,978			1
15-Dec-22 16-Mar-23	KE7000006879 KE7000009105	December 17, 2021 March 18, 2022	December 15, 2022 March 16, 2023	182 273	2,973 3,015	3,019 3,062			
10-14101-20	KE7000007103	WGICTI 10, 2022	WIGICIT 10, 2020	270	0,010	0,002		L	
SINGLE STOCK FUTURE (SCOM)									
16-Jun-22	KE7000004320	June 18, 2021	June 16, 2022	-	25.05	27.00	30	751,600	-
15-Sep-22	KE7000005764	September 17, 2021	September 15, 2022	91	24.00	24.67			9
15-Dec-22 16-Mar-23	KE7000007109 KE7000008438	December 17, 2021 March 18, 2022	December 15, 2022 March 16, 2023	182 273	24.59 29.10	25.27 29.10	23	669,300	10
10-MQT-23	KE/UUUUU8438	MulCf1 18, 2022	MUICH 16, 2023	2/3	27.10	29.10	23	007,300	13
SINGLE STOCK FUTURE (EQTY)									
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	- 1	40.50	40.96	26	1,053,000	-
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	91	41.27	41.74			4
15-Dec-22	KE7000007216	December 17, 2021	December 15, 2022	182	42.29	42.77			1
16-Mar-23	KE7000008545	March 18, 2022	March 16, 2023	273	43.34	43.84			27
SINGLE STOCK FUTURE (KCBG)									
16-Jun-22	KE7000004544	June 18, 2021	June 16, 2022	-	38.04	38.65	21	798,850	-
15-Sep-22	KE7000006093	September 17, 2021	September 15, 2022	91	38.78	39.40			7
15-Dec-22	KE7000007323	December 17, 2021	December 15, 2022	182	38.73	39.36			-
16-Mar-23	KE7000008768	March 18, 2022	March 16, 2023	273	39.70	40.35			13
CINCLE CTOCK FUTURE (FARL)									
SINGLE STOCK FUTURE (EABL) 16-Jun-22	KE7000004650	June 18, 2021	June 16, 2022	- 1	125.30	128.75	27	338,350	
15-Sep-22	KE7000006218	September 17, 2021	September 15, 2022	91	127.35	131.20		000,000	13
15-Dec-22	KE7000007430	December 17, 2021	December 15, 2022	182	130.50	134.45			7
16-Mar-23	KE7000008875	March 18, 2022	March 16, 2023	273	133.75	137.80			
SINGLE STOCK FUTURE (BATK)									
16-Jun-22 15-Sep-22	KE7000004767 KE7000006325	June 18, 2021 September 17, 2021	June 16, 2022 September 15, 2022	91	428.75 436.90	430.05 438.30			-
15-3ep-22 15-Dec-22	KE7000008323	December 17, 2021	December 15, 2022	182	447.65	449.05		-	
16-Mar-23	KE7000007347	March 18, 2022	March 16, 2023	273	458.85	460.30		-	
16-MGI-23	KE7000006762	MUICII 16, 2022	MUICIT 16, 2023	2/3	430.03	460.30		1	-
SINGLE STOCK FUTURE (ABSA)									
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	-	10.84	10.50	40	433.840	-
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	91	11.06	11.11			34
15-Dec-22	KE7000007653	December 17, 2021	December 15, 2022	182	11.33	11.38			=.
16-Mar-23	KE7000009097	March 18, 2022	March 16, 2023	273	11.61	11.67			=.
SINGLE STOCK FUTURE (NCBA)									
16-Jun-22	KE7000009543	May 16, 2022	June 16, 2022	- 01	24.75	25.00	1	24,750	-
15-Sep-22	KE7000009980	May 16, 2022	September 15, 2022	91	25.22	25.48		+	-
15-Dec-22	KE8000001324	May 16, 2022	December 15, 2022	182	25.84	26.11			-
16-Mar-23	KE8000001985	May 16, 2022	March 16, 2023	273	26.49	26.76	L		-
SINGLE STOCK FUTURE (COOP)									
16-Jun-22	KE7000009659	May 16, 2022	June 16, 2022	. T	10.90	10.85	5	54,500	
15-Sep-22	KE8000001092	May 16, 2022	September 15, 2022	91	11.11	11.01	3	0 7,000	<u>-</u>
15-Dec-22	KE8000001548	May 16, 2022	December 15, 2022	182	11.38	11.28			=
16-Mar-23	KE8000002090	May 16, 2022	March 16, 2023	273	11.67	11.56		İ	=
SINGLE STOCK FUTURE (SCBK)									
16-Jun-22	KE7000009766	May 16, 2022	June 16, 2022	-	124.25	124.50	1	12,425	-
15-Sep-22	KE8000001100	May 16, 2022	September 15, 2022	91	126.60	126.90			-
15-Dec-22	KE8000001654	May 16, 2022	December 15, 2022	182	129.70	130.00			=
16-Mar-23	KE8000002108	May 16, 2022	March 16, 2023	273	132.95	133.25			-
SINGLE STOCK FUTURE (IMHP)	VE700000070	M=::1/ 0000	lun= 17 0000	1	17.05	1/75		25,000	
16-Jun-22 15-Sep-22	KE7000009873 KE8000001217	May 16, 2022 May 16, 2022	June 16, 2022 September 15, 2022	91	17.95 16.87	16.75 17.07	2	35,900	-
15-Sep-22 15-Dec-22	KE8000001217 KE8000001878	May 16, 2022	December 15, 2022	182	17.28	17.07	-	+	
		1VIUY 10, ZUZZ	DECERNOR 13, 2022	102	17.20	17.47			-
15-Dec-22 16-Mar-23	KE8000002215	May 16, 2022	March 16, 2023	273	17.71	17.93		1	

lotal volumes				
Today	Previous			
176	5			

Total Value				
Today	Previous			
4,172,515	106,550			

Iotal Oper	i interest
Today	Previous
139	306

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 MINI-INDEX - 10

Nominal:

SCLAIMER: Utmost care has been taken in the preparation of this report. However, the Nairobi Securities Exchange does not warrant accuracy, adequacy or completeness of this information and expressly disclaims liability for errors or omissions in this information. No warranty of any kind, implied, express or statutory is given in conjunction with the information.