nairobi securities exchange								ne	NSE Derivatives Market
Contract Type	ISIN	Listing Date	DERIVATIVES Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts May 18, 2022
INDEX (N25I)	L KE7000004012	h.m. = 10, 00011	h.m. = 17 00001	00.1	21/4	2.010	1	1	
16-Jun-22 15-Sep-22	KE7000004213 KE7000005657	June 18, 2021 September 17, 2021	June 16, 2022 September 15, 2022	29 120	3,164	3,218 3,251			
15-Sep-22 15-Dec-22	KE7000003837	December 17, 2021	December 15, 2022	211	3,240	3,295			
16-Mar-23	KE7000008214	March 18, 2022	March 16, 2023	302	3,289	3,346			-
	•								
INDEX (25MN)		1 10 0001	1 1/ 0000	00.1	0.177	0.010			
16-Jun-22	KE7000004106 KE7000005434	June 18, 2021 September 17, 2021	June 16, 2022 September 15, 2022	29 120	3,164	3,218			-
15-Sep-22 15-Dec-22	KE7000005434	December 17, 2021	December 15, 2022	211	3,197 3,240	3,251 3,295			-
16-Mar-23	KE7000009105	March 18, 2022	March 16, 2023	302	3,289	3,346			-
	•		•	•					
SINGLE STOCK FUTURE (SCOM)									
16-Jun-22	KE7000004320	June 18, 2021	June 16, 2022	29	30.00	29.00	3	90,000	42
15-Sep-22 15-Dec-22	KE7000005764 KE7000007109	September 17, 2021 December 17, 2021	September 15, 2022 December 15, 2022	120 211	28.68 29.37	29.71 30.43			7
16-Mar-23	KE7000007107	March 18, 2022	March 16, 2023	302	30.13	31.22			10
			, _320						
SINGLE STOCK FUTURE (EQTY)									
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	29	43.04	43.45			29
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	120 211	43.95 45.02	44.37			1
15-Dec-22 16-Mgr-23	KE7000007216 KE7000008545	December 17, 2021 March 18, 2022	December 15, 2022 March 16, 2023	302	45.02	45.45 46.63			27
10 1110. 20	1127 0000000 10	March 10, 2022	March 10, 2020	002	10.10	10.00	l l	l.	
SINGLE STOCK FUTURE (KCBG)									
16-Jun-22	KE7000004544	June 18, 2021	June 16, 2022	29	35.15	36.00			34
15-Sep-22	KE7000006093	September 17, 2021	September 15, 2022	120	35.90	36.47			
15-Dec-22 16-Mar-23	KE7000007323 KE7000008768	December 17, 2021 March 18, 2022	December 15, 2022 March 16, 2023	211 302	35.77 36.70	36.36 37.30			- 12
16-MGI-23	KE7000000700	WGICTI 10, 2022	MGICTI 10, 2023	302	30.70	37.30	l l		12
SINGLE STOCK FUTURE (EABL)									
16-Jun-22	KE7000004650	June 18, 2021	June 16, 2022	29	140.60	143.15			22
15-Sep-22	KE7000006218	September 17, 2021	September 15, 2022	120	143.55	146.15			8
15-Dec-22	KE700007430 KE7000008875	December 17, 2021	December 15, 2022 March 16, 2023	211	147.05	149.70			7
16-Mar-23	KE/0000088/5	March 18, 2022	March 16, 2023	302	150.85	153.60			÷
SINGLE STOCK FUTURE (BATK)									
16-Jun-22	KE7000004767	June 18, 2021	June 16, 2022	29	421.80	418.35			1
15-Sep-22	KE7000006325	September 17, 2021	September 15, 2022	120	430.75	427.30			-
15-Dec-22	KE7000007547	December 17, 2021	December 15, 2022	211	441.20	437.65			=
16-Mar-23	KE7000008982	March 18, 2022	March 16, 2023	302	452.65	449.00			=
SINGLE STOCK FUTURE (ABSA)									
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	29	9.82	9.84			38
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	120	10.03	10.05			32
15-Dec-22	KE7000007653	December 17, 2021	December 15, 2022	211	10.27	10.30			-
16-Mar-23	KE7000009097	March 18, 2022	March 16, 2023	302	10.54	10.57			-
SINGLE STOCK FUTURE (NCBA)									
16-Jun-22	KE7000009543	May 16, 2022	June 16, 2022	29	26.72	26.22	1	1	
15-Sep-22	KE7000009980	May 16, 2022	September 15, 2022	120	27.28	26.78			-
15-Dec-22	KE8000001324	May 16, 2022	December 15, 2022	211	27.94	27.43			-
16-Mar-23	KE8000001985	May 16, 2022	March 16, 2023	302	28.67	28.14			-
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SINGLE STOCK FUTURE (COOP)									
16-Jun-22	KE7000009659	May 16, 2022	June 16, 2022	29	12.05	12.31			÷
15-Sep-22	KE8000001092	May 16, 2022	September 15, 2022	120	12.31	12.57			-
15-Dec-22	KE8000001548	May 16, 2022	December 15, 2022	211	12.61	12.87			-
16-Mar-23	KE8000002090	May 16, 2022	March 16, 2023	302	12.93	13.21			-
SINCLE STOCK FUTURE (SCSK)									
SINGLE STOCK FUTURE (SCBK) 16-Jun-22	KE7000009766	May 16, 2022	June 16, 2022	29	124.75	125.05	1	-	
15-Sep-22	KE8000001100	May 16, 2022		120	124.73	127.70	 		-
15-Dec-22	KE80000011654	May 16, 2022	December 15, 2022	211	130.50	130.80			-
16-Mar-23	KE8000002108	May 16, 2022	March 16, 2023	302	133.90	134.20			_
SINGLE STOCK FUTURE (IMHP)									
16-Jun-22	KE7000009873	May 16, 2022	June 16, 2022	29	17.98	18.03			=
15-Sep-22	KE8000001217	May 16, 2022	September 15, 2022	120	18.36	18.42			9
15-Dec-22	KE8000001878	May 16, 2022	December 15, 2022	211	18.80	18.86			Ξ
16-Mar-23	KE8000002215	May 16, 2022	March 16, 2023	302	19.29	19.35			-

lotal volumes				
Today	Previous			
3	11			

Total Value				
Previous				
326,000				

Total Open Interest					
Today	Previous				
282	285				

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:

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