nairobi securities exchange			DEDINATIME	DDICELIST				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 23, 2022
INDEX (N25I)									
16-Jun-22	KE7000004213	June 18, 2021	June 16, 2022	24 115	3,022	3,089			-
15-Sep-22 15-Dec-22	KE7000005657 KE7000006986	September 17, 2021 December 17, 2021	September 15, 2022 December 15, 2022	206	3,052 3,094	3,121			-
16-Mar-23	KE7000008214	March 18, 2022	March 16, 2023	297	3,140	3,211			
							I.		
INDEX (25MN)									
16-Jun-22	KE7000004106	June 18, 2021	June 16, 2022	24	3,022	3,089			=
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	115	3,052	3,121			-
15-Dec-22 16-Mar-23	KE7000006879 KE7000009105	December 17, 2021 March 18, 2022	December 15, 2022 March 16, 2023	206 297	3,094 3,140	3,164 3,211			-
16-Mdr-23	KE/000009105	March 18, 2022	MGICTI 16, 2023	297	3,140	3,211			-
SINGLE STOCK FUTURE (SCOM)									
16-Jun-22	KE7000004320	June 18, 2021	June 16, 2022	24	27.75	29.49	4 [111,000	31
15-Sep-22	KE7000005764	September 17, 2021	September 15, 2022	115	25.78	26.98			7
15-Dec-22	KE7000007109	December 17, 2021	December 15, 2022	206	26.41	27.64			10
16-Mar-23	KE7000008438	March 18, 2022	March 16, 2023	297	27.09	30.62			22
SINGLE STOCK FUTURE (EQTY)		I. 10 0000	h.m. 17 00001		10.00	41.0			44
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	24	43.20	41.86			29
15-Sep-22 15-Dec-22	KE7000005988 KE7000007216	September 17, 2021 December 17, 2021	September 15, 2022 December 15, 2022	115 206	44.11 45.19	42.76 43.81			4
15-Dec-22 16-Mar-23	KE7000007216 KE7000008545	March 18, 2022	March 16, 2023	206	45.19	44.93			27
10 Mai - 20				2//	40.00	77.73	I	I	2/
SINGLE STOCK FUTURE (KCBG)									
16-Jun-22	KE7000004544	June 18, 2021	June 16, 2022	24	35.25	35.44	6	211,500	23
15-Sep-22	KE7000006093	September 17, 2021	September 15, 2022	115	36.43	36.20			7
15-Dec-22	KE7000007323	December 17, 2021	December 15, 2022	206	36.31	36.08			-
16-Mar-23	KE7000008768	March 18, 2022	March 16, 2023	297	37.25	37.01			12
SINGLE STOCK FUTURE (EABL) 16-Jun-22	KE7000004650	June 18, 2021	June 16, 2022	24	141.45	143.30	1		22
15-Sep-22	KE7000004830	September 17, 2021	September 15, 2022	115	144.45	146.35			8
15-Dec-22	KE7000007430	December 17, 2021	December 15, 2022	206	148.00	149.95			7
16-Mar-23	KE7000008875	March 18, 2022	March 16, 2023	297	151.80	153.80			-
			L.	· ·					
SINGLE STOCK FUTURE (BATK)									
16-Jun-22	KE7000004767	June 18, 2021	June 16, 2022	24	421.40	421.60			1
15-Sep-22	KE7000006325	September 17, 2021	September 15, 2022	115	430.35	430.65			-
15-Dec-22	KE7000007547	December 17, 2021	December 15, 2022	206	440.85	441.20			-
16-Mar-23	KE7000008982	March 18, 2022	March 16, 2023	297	452.15	452.55			-
SINGLE STOCK FUTURE (ABSA)									
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	24	9.85	9.80			38
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	115	10.06	10.01			32
15-Dec-22	KE7000007653	December 17, 2021	December 15, 2022	206	10.31	10.25			=
16-Mar-23	KE7000009097	March 18, 2022	March 16, 2023	297	10.57	10.52			-
SINGLE STOCK FUTURE (NCBA)									
16-Jun-22	KE7000009543	May 16, 2022	June 16, 2022	24	26.09	26.35			-
15-Sep-22	KE7000009980	May 16, 2022	September 15, 2022	115	26.64	26.92			-
15-Dec-22	KE8000001324	May 16, 2022	December 15, 2022	206	27.29	27.58			-
16-Mar-23	KE8000001985	May 16, 2022	March 16, 2023	297	27.99	28.29		ļ	-
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SINGLE STOCK FUTURE (COOP)	VE7000000 / EC	1, 1, 0,,,,,	h. 17 0000	2.1	11 / . 1	11.75	-	- 1	
16-Jun-22 15-Sep-22	KE7000009659 KE8000001092	May 16, 2022	June 16, 2022 September 15, 2022	24 115	11.64 11.89	11.65			-
	KE8000001092 KE8000001548	May 16, 2022 May 16, 2022	December 15, 2022			11.89			-
15-Dec-22			March 16, 2023	206	12.18	12.19			-
16-Mar-23	KE8000002090	May 16, 2022	March 16, 2023	297	12.49	12.50		+	-
SINCLE STOCK FUTURE (COSY)									
SINGLE STOCK FUTURE (SCBK)	KE7000009766	May 16, 2022	June 16, 2022	24	124.65	124.45	- 1		
16-Jun-22 15-Sep-22	KE8000001100	May 16, 2022 May 16, 2022	September 15, 2022	115	124.65	124.45			-
15-3ep-22 15-Dec-22	KE8000001100	May 16, 2022	December 15, 2022	206	130.40	130.25			-
16-Mar-23	KE8000001854 KE8000002108	May 16, 2022	March 16, 2023	297	133.75	133.60	 		-
10-MQT-23	NEOUUUUU21U8	ividy 16, 2022	March 16, 2023	271	133./3	133.60	I	+	-
SINGLE STOCK FUTURE (IMHP)									
16-Jun-22	KE7000009873	May 16, 2022	June 16, 2022	24	17.56	17.57	1	1	
15-Sep-22	KE8000001217	May 16, 2022	September 15, 2022	115	17.38	17.57			-
15-Dec-22	KE8000001217	May 16, 2022	December 15, 2022	206	18.37	18.38	1		_
16-Mar-23	KE8000001878	May 16, 2022	March 16, 2023	297	18.84	18.86		- t	-
10 Mai-20		ay 10, 2022	G.GIT 10, 2020	2//	10.04	10.00	l l	l.	

lotal volumes				
Today	Previous			
10	34			

Total Value				
Previous				
1,009,790				

Total Oper	ı Interest		
Today	Previous		
281	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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