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 May 26, 2022
INDEX (N25I)									May 20, 2022
16-Jun-22	KE7000004213	June 18, 2021	June 16, 2022	21	3,053	3,025			-
15-Sep-22 15-Dec-22	KE7000005657 KE7000006986	September 17, 2021 December 17, 2021	September 15, 2022 December 15, 2022	112 203	3,083 3,124	3,055 3,096			=
16-Mar-23	KE7000008214	March 18, 2022	March 16, 2023	294	3,171	3,142			-
INDEX (25MN)									
16-Jun-22	KE7000004106	June 18, 2021	June 16, 2022	21	3,053	3,025	I	1	-
15-Sep-22	KE700005434	September 17, 2021	September 15, 2022	112	3,055	3,055	1	30,550	1
15-Dec-22 16-Mar-23	KE7000006879 KE7000009105	December 17, 2021 March 18, 2022	December 15, 2022 March 16, 2023	203 294	3,124 3,171	3,096 3,142			-
	KE7000007103	MGICTI 16, 2022	MGICII 16, 2023	274	3,171	3,142	J		
SINGLE STOCK FUTURE (SCOM)	L KE7000004200	Luzz 10 0001	l	01.	05.42	07.04			20
16-Jun-22 15-Sep-22	KE700004320 KE700005764	June 18, 2021 September 17, 2021	June 16, 2022 September 15, 2022	21 112	25.43 25.96	26.04 25.66			28 7
15-Dec-22	KE7000007109	December 17, 2021	December 15, 2022	203	26.60	26.29	l		10
16-Mar-23	KE7000008438	March 18, 2022	March 16, 2023	294	27.28	26.96			22
SINGLE STOCK FUTURE (EQTY)									
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	21	43.03	43.50			29
15-Sep-22 15-Dec-22	KE7000005988 KE7000007216	September 17, 2021	September 15, 2022 December 15, 2022	112 203	43.93 45.00	43.01 44.06			4
15-Dec-22 16-Mar-23	KE7000007216 KE7000008545	December 17, 2021 March 18, 2022	March 16, 2023	203	45.00 46.15	44.06 45.19		+	27
			,	=: : [		/			
SINGLE STOCK FUTURE (KCBG) 16-Jun-22	KE7000004544	June 18, 2021	June 16, 2022	21	37.21	36.66	1	-	23
15-Sep-22	KE7000004344 KE7000006093	September 17, 2021	September 15, 2022	112	37.21	37.43			7
15-Dec-22	KE7000007323	December 17, 2021	December 15, 2022	203	37.91	37.34			= -
16-Mar-23	KE7000008768	March 18, 2022	March 16, 2023	294	38.88	38.30			12
SINGLE STOCK FUTURE (EABL)									
16-Jun-22	KE7000004650	June 18, 2021	June 16, 2022	21	141.40	141.40			22
15-Sep-22 15-Dec-22	KE7000006218 KE7000007430	September 17, 2021 December 17, 2021	September 15, 2022 December 15, 2022	112 203	144.35 147.85	144.40 147.90			<u>8</u> 7
16-Mar-23	KE7000007430	March 18, 2022	March 16, 2023	294	151.65	151.70			- '
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SINGLE STOCK FUTURE (BATK)	KE7000004767	June 18, 2021	June 16, 2022	21	416.95	417.25	1		1
16-Jun-22 15-Sep-22	KE7000004767 KE7000006325	September 17, 2021	September 15, 2022	112	425.65	426.05		-	
15-Dec-22	KE7000007547	December 17, 2021	December 15, 2022	203	436.05	436.40			-
16-Mar-23	KE7000008982	March 18, 2022	March 16, 2023	294	447.20	447.60			9
OINIOLE OTO OV FUTURE (ARCA)									
SINGLE STOCK FUTURE (ABSA) 16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	21	10.13	9.90	П	- T	37
15-Sep-22	KE7000004874 KE7000006432	September 17, 2021	September 15, 2022	112	10.13	10.20		-	32
15-Dec-22	KE7000007653	December 17, 2021	December 15, 2022	203	10.59	10.45			-
16-Mar-23	KE7000009097	March 18, 2022	March 16, 2023	294	10.86	10.72			-
SINGLE STOCK FUTURE (NCBA)									
16-Jun-22	KE7000009543	May 16, 2022	June 16, 2022	21	26.53	26.38		1	-
15-Sep-22	KE7000009980	May 16, 2022	September 15, 2022	112	27.08	26.94			-
15-Dec-22	KE8000001324	May 16, 2022	December 15, 2022	203	27.74	27.59	1		=
16-Mar-23	KE8000001985	May 16, 2022	March 16, 2023	294	28.45	28.30			-
SINGLE STOCK FUTURE (COOP)									
16-Jun-22	KE7000009659	May 16, 2022	June 16, 2022	21	11.48	11.59			3
15-Sep-22	KE8000001092	May 16, 2022	September 15, 2022	112	11.72	11.78			-
15-Dec-22 16-Mar-23	KE8000001548 KE8000002090	May 16, 2022 May 16, 2022	December 15, 2022 March 16, 2023	203	12.01 12.32	12.06 12.37	-	+	-
10-14101-23	KL000002070	Widy 16, 2022	MGICI1 16, 2023	2/4	12.32	12.3/	ı		
SINGLE STOCK FUTURE (SCBK)									
16-Jun-22 15-Sep-22	KE700009766 KE8000001100	May 16, 2022 May 16, 2022	June 16, 2022 September 15, 2022	21 112	124.35 126.95	124.65 127.00		-	1
15-3ep-22 15-Dec-22	KE8000001100 KE8000001654	May 16, 2022 May 16, 2022	December 15, 2022	203	130.05	130.05		+	-
16-Mar-23	KE8000001854	May 16, 2022	March 16, 2023	294	133.35	133.40			-
		, ., ., ., .,							
SINGLE STOCK FUTURE (IMHP)									
16-Jun-22 15-Sep-22	KE7000009873 KE8000001217	May 16, 2022 May 16, 2022	June 16, 2022 September 15, 2022	21 112	17.35 17.71	19.60 17.31			1
15-3ep-22 15-Dec-22	KE8000001217 KE8000001878	May 16, 2022 May 16, 2022	December 15, 2022	203	18.14	17.73			
16-Mar-23	KE8000001878	May 16, 2022	March 16, 2023	294	18.61	18.18			-
			=-				· ·		

lotal volumes				
Today	Previous			
1	18			

Total Value				
Today	Previous			
30,550	406,735			

Total Open Interest				
Today	Previous			
283	282			

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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