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 27, 2022
INDEX (N25I)	VE70000 1010	10.0001	1 1/ 0000	00.1	00/7	0.050			
16-Jun-22 15-Sep-22	KE7000004213 KE7000005657	June 18, 2021 September 17, 2021	June 16, 2022 September 15, 2022	20 111	3,067	3,053			-
15-3ep-22 15-Dec-22	KE7000005857	December 17, 2021	December 15, 2022	202	3,140	3,124			-
16-Mar-23	KE7000008214	March 18, 2022	March 16, 2023	293	3,186	3,171			-
	•		•						
INDEX (25MN)	VE700004107	h 10 0001	h == 17 0000 I	00.1	20/7	2.052			
16-Jun-22 15-Sep-22	KE7000004106 KE7000005434	June 18, 2021 September 17, 2021	June 16, 2022 September 15, 2022	20 111	3,067	3,053 3,055			- 1
15-Dec-22	KE7000005454	December 17, 2021	December 15, 2022	202	3,140	3,124	-		- '
16-Mar-23	KE7000009105	March 18, 2022	March 16, 2023	293	3,186	3,171			=
SINGLE STOCK FUTURE (SCOM) 16-Jun-22	KE700004320	June 18, 2021	June 16, 2022	20	26.50	25.43	5 [132,500	28
15-Sep-22	KE7000004320	September 17, 2021	September 15, 2022	111	25.55	25.96	3	132,300	7
15-Dec-22	KE7000007109	December 17, 2021	December 15, 2022	202	26.18	26.60	İ		10
16-Mar-23	KE7000008438	March 18, 2022	March 16, 2023	293	26.84	27.28			22
ANNOUS ATO OK SUTUS (TO									
SINGLE STOCK FUTURE (EQTY) 16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	20	44.12	43.03	1	1	29
15-Sep-22	KE7000004437	September 17, 2021	September 15, 2022	111	45.04	43.93	+		4
15-Dec-22	KE7000007216	December 17, 2021	December 15, 2022	202	46.15	45.00			1
16-Mar-23	KE7000008545	March 18, 2022	March 16, 2023	293	47.32	46.15			27
SINIOLE STOCK FUTURE ("CT-T)									
SINGLE STOCK FUTURE (KCBG) 16-Jun-22	KE7000004544	June 18, 2021	June 16, 2022	20	38.11	37.21	ı	ı	23
15-Sep-22	KE7000004344	September 17, 2021	September 15, 2022	111	38.90	37.99	-		7
15-Dec-22	KE7000007323	December 17, 2021	December 15, 2022	202	38.86	37.91			-
16-Mar-23	KE7000008768	March 18, 2022	March 16, 2023	293	39.85	38.88			12
SINGLE STOCK FUTURE (EABL) 16-Jun-22	KE7000004650	June 18, 2021	June 16, 2022	20	141.35	141.40	1	ı	22
15-Sep-22	KE7000004830	September 17, 2021	September 15, 2022	111	144.30	144.35	-		8
15-Dec-22	KE7000007430	December 17, 2021	December 15, 2022	202	147.85	147.85			7
16-Mar-23	KE7000008875	March 18, 2022	March 16, 2023	293	151.65	151.65			-
SINGLE STOCK FUTURE (BATK) 16-Jun-22	KE7000004767	June 18, 2021	June 16, 2022	20	420.15	416.95	1	ı	1
15-Sep-22	KE7000004787	September 17, 2021	September 15, 2022	111	428.90	425.65			-
15-Dec-22	KE7000007547	December 17, 2021	December 15, 2022	202	439.45	436.05			-
16-Mar-23	KE7000008982	March 18, 2022	March 16, 2023	293	450.65	447.20			
	L.					U			
SINGLE STOCK FUTURE (ABSA)									
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	20	10.08	10.13			37
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	111	10.29	10.34			32
15-Dec-22	KE7000007653	December 17, 2021	December 15, 2022	202	10.54	10.59			-
16-Mar-23	KE7000009097	March 18, 2022	March 16, 2023	293	10.81	10.86			-
SINGLE STOCK FUTURE (NCBA)									
16-Jun-22	KE7000009543	May 16, 2022	June 16, 2022	20	26.92	26.53	I		-
15-Sep-22	KE7000009980	May 16, 2022	September 15, 2022	111	27.49	27.08			-
15-Dec-22	KE8000001324	May 16, 2022	December 15, 2022	202	28.16	27.74			=
16-Mar-23	KE8000001985	May 16, 2022	March 16, 2023	293	28.88	28.45			=
SINGLE STOCK FUTURE (COOP)									
16-Jun-22	KE7000009659	May 16, 2022	June 16, 2022	20	11.98	11.48			3
15-Sep-22	KE8000001092 KE8000001548	May 16, 2022	September 15, 2022	111 202	12.23 12.53	11.72			-
15-Dec-22 16-Mar-23	KE8000001548 KE8000002090	May 16, 2022 May 16, 2022	December 15, 2022 March 16, 2023	202	12.53	12.01 12.32	ł		-
10-MQT-23	NEOUUUUUZUYU	ividy 16, 2022	Murch 16, 2023	273	12.85	12.32	ı		-
SINGLE STOCK FUTURE (SCBK)									
16-Jun-22	KE7000009766	May 16, 2022	June 16, 2022	20	124.30	124.35	1		1
15-Sep-22	KE8000001100	May 16, 2022	September 15, 2022	111	126.90	126.95			=
15-Dec-22	KE8000001654	May 16, 2022	December 15, 2022	202	130.05	130.05			÷
16-Mar-23	KE8000002108	May 16, 2022	March 16, 2023	293	133.35	133.35			-
SINGLE STOCK FUTURE (IMHP)	KEZOOCOOOZC	14 1/ 00001	h. 17 0000	00.1	17.10	17.0-	-		
16-Jun-22	KE7000009873 KE8000001217	May 16, 2022 May 16, 2022	June 16, 2022 September 15, 2022	20 111	17.10 17.45	17.35 17.71	1		1
15-Sep-22 15-Dec-22	KE8000001217 KE8000001878	May 16, 2022	December 15, 2022	202	17.45	18.14	· ·	-	-
15-Dec-22 16-Mar-23	KE8000001878 KE8000002215	May 16, 2022	March 16, 2023	293	18.34	18.61	+		-
		ay 10, 2022		270	10.04	10.01		ı	

lotal volumes					
Today	Previous				
5	1				

Total Value					
Previous					
30,550					

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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