nairobi securities exchange	5		DEDIVATIVES	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
NDEX (N25I)									April 3, 202
15-Jun-23	KE8000002983	June 17, 2022	June 15, 2023	73	3,009	2,995			-
21-Sep-23	KE8000003767	September 16, 2022	September 21, 2023	171	3,059	3,044			-
21-Dec-23 21-Mar-24	KE9100007765 KE9400001435	December 16, 2022 March 17, 2023	December 21, 2023 March 21, 2024	262 353	3,106 3,157	3,091 3,141			-
21-Mul-24	KE7400001433	MUICII 17, 2023	MUICI1 21, 2024	333	3,13/	3,141			-
INDEX (25MN)									
15-Jun-23	KE8000002876	June 17, 2022	June 15, 2023	73	3,009	2,995			-
21-Sep-23	KE8000003650 KE9100007658	September 16, 2022 December 16, 2022	September 21, 2023	171	3,059	3,044			=
21-Dec-23 21-Mar-24	KE940001328	March 17, 2023	December 21, 2023 March 21, 2024	262 353	3,106 3,157	3,091 3,141			-
							l		
SINGLE STOCK FUTURE (SCOM		17.0000	15.0000	70.1	10.40	10.45			100
15-Jun-23 21-Sep-23	KE8000003098 KE8000003874	June 17, 2022 September 16, 2022	June 15, 2023 September 21, 2023	73 171	18.48 17.47	18.45 17.43			120
21-Dec-23	KE9100007872	December 16, 2022	December 21, 2023	262	17.47	17.43			-
21-Mar-24	KE9400001542	March 17, 2023	March 21, 2024	353	18.42	18.38			-
	•		•	•	•		•		
SINGLE STOCK FUTURE (EQTY) 15-Jun-23	KE8000003106	June 17, 2022	June 15, 2023	73	42.76	42.34			
21-Sep-23	KE8000003106	September 16, 2022	September 21, 2023	171	43.98	42.34	+		<del>_</del>
21-Dec-23	KE9100007989	December 16, 2022	December 21, 2023	262	45.14	44.70	+		-
21-Mar-24	KE9400001765	March 17, 2023	March 21, 2024	353	46.37	45.92			-
CINCLE CTOCK FURNISE (4 == = =									
SINGLE STOCK FUTURE (KCBG) 15-Jun-23	KE8000003213	June 17, 2022	June 15, 2023	73	35.84	35.16			8
21-Sep-23	KE8000004104	September 16, 2022	September 21, 2023	171	36.86	36.16	-	<del> </del>	-
21-Dec-23	KE9100008094	December 16, 2022	December 21, 2023	262	36.83	36.11			
21-Mar-24	KE9400001658	March 17, 2023	March 21, 2024	353	37.83	37.10			-
SINGLE STOCK FUTURE (EABL)									
15-Jun-23	KE8000003320	June 17, 2022	June 15, 2023	73	173.05	173.25			
21-Sep-23	KE8000004328	September 16, 2022	September 21, 2023	171	170.75	170.90			-
21-Dec-23	KE9100008102	December 16, 2022	December 21, 2023	262	175.25	175.40			-
21-Mar-24	KE9400001989	March 17, 2023	March 21, 2024	353	180.00	180.20			-
SINGLE STOCK FUTURE (BATK)									
15-Jun-23	KE8000003437	June 17, 2022	June 15, 2023	73	418.15	420.35			3
21-Sep-23	KE8000004435	September 16, 2022	September 21, 2023	171	425.05	427.30			=
21-Dec-23	KE9100008219	December 16, 2022	December 21, 2023	262	436.30	438.60			-
21-Mar-24	KE9400002094	March 17, 2023	March 21, 2024	353	448.15	450.55			=
AULOU E ATO OV FUTURE (A DA A )									
SINGLE STOCK FUTURE (ABSA) 15-Jun-23	KE8000003544	June 17, 2022	June 15, 2023	73	11.97	11.88		Т	
21-Sep-23	KE8000004542	September 16, 2022	September 21, 2023	171	12.11	12.02			-
21-Dec-23	KE9100008326	December 16, 2022	December 21, 2023	262	12.43	12.34			-
21-Mar-24	KE9400001872	March 17, 2023	March 21, 2024	353	12.77	12.67			-
SINGLE STOCK FUTURE (NCBA		1 17 0000	1 15 00001	70.1	04.70	05.10			
15-Jun-23 21-Sep-23	KE8000002439 KE8000004658	June 17, 2022 September 16, 2022	June 15, 2023 September 21, 2023	73 171	34.73 33.72	35.12 34.12			
21-Dec-23	KE9100008433	December 16, 2022	December 21, 2023	262	34.61	35.02			_
21-Mar-24	KE9400002102	March 17, 2023	March 21, 2024	353	35.56	35.98			-
		, 2020							
SINGLE STOCK FUTURE (COOP									
15-Jun-23	KE8000002546	June 17, 2022	June 15, 2023	73	11.88	11.89			1
21-Sep-23	KE8000004765 KE9100008540	September 16, 2022	September 21, 2023	171	12.22	12.23			-
21-Dec-23 21-Mar-24	KE9100008540 KE9400002219	December 16, 2022 March 17, 2023	December 21, 2023 March 21, 2024	262 353	12.54 12.89	12.56 12.90	+		-
£1-MUI-24	RE7-100002217	141GICI1 17, 2023	141GICI1 Z1, 2024	555	12.07	12.70			<u> </u>
SINGLE STOCK FUTURE (SCBK)									
15-Jun-23	KE8000002652	June 17, 2022	June 15, 2023	73	156.85	157.00			-
21-Sep-23	KE8000004872	September 16, 2022	September 21, 2023	171	161.35	161.50			
21-Dec-23	KE9100008656	December 16, 2022	December 21, 2023	262	159.60	159.75			-
21-Mar-24	KE9400002326	March 17, 2023	March 21, 2024	353	163.95	164.10			-
SINGLE STOCK FUTURE (IMHP)									
15-Jun-23	KE8000002769	June 17, 2022	June 15, 2023	73	18.90	18.97	1	T	1
21-Sep-23	KE8000004989	September 16, 2022	September 21, 2023	171	19.44	19.51			
21-Dec-23	KE9100008763	December 16, 2022	December 21, 2023	262	19.95	20.02			-
21-Mar-24	KE9400002433	March 17, 2023	March 21, 2024	353	20.49	20.57			-
		Volumes		Total Va			Total Open II		
İ	Today -	Previous -	E	Today -	Previous -		Today 142	Previous 142	
Abbr.									
MTM: Mark To Market									
Open interest: total number of long o	or snort positions that remain o	outstanding at the end of a part	cular trading day						

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

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