nairobi securities exchange			DEDIVATIVES	DDICELIST.				ne	NSE Derivatives Market
Contract Type	ISIN	Listing Date	DERIVATIVES I Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
INDEX (NOEI)									April 4, 202
INDEX (N25I) 15-Jun-23	KE8000002983	June 17, 2022	June 15, 2023	72	2,998	3,009	1		-
21-Sep-23	KE8000003767	September 16, 2022	September 21, 2023	170	3,047	3,059			-
21-Dec-23 21-Mar-24	KE9100007765 KE9400001435	December 16, 2022 March 17, 2023	December 21, 2023 March 21, 2024	261 352	3,094 3,144	3,106 3,157			-
21-Mul-24	KE7400001433	Mulc11 17, 2023	WGICIT 21, 2024	332	3,144	3,137	i_		
INDEX (25MN)									
15-Jun-23 21-Sep-23	KE8000002876 KE8000003650	June 17, 2022 September 16, 2022	June 15, 2023 September 21, 2023	72 170	2,998 3,047	3,009			-
21-Dec-23	KE9100007658	December 16, 2022	December 21, 2023	261	3,094	3,106		1	-
21-Mar-24	KE9400001328	March 17, 2023	March 21, 2024	352	3,144	3,157			-
SINGLE STOCK FUTURE (SCOM)									
15-Jun-23	KE8000003098	June 17, 2022	June 15, 2023	72	18.32	18.48			120
21-Sep-23	KE8000003874	September 16, 2022	September 21, 2023	170	17.30	17.47			-
21-Dec-23 21-Mar-24	KE9100007872 KE9400001542	December 16, 2022 March 17, 2023	December 21, 2023 March 21, 2024	261 352	17.76 18.24	17.93 18.42			-
	KE7-1000010-12	March 17, 2020	771d1011217, 2021	002	10.21	10.12	- I		
SINGLE STOCK FUTURE (EQTY)	KE8000003106	lun = 17 0000	h.m. = 15, 00001	70.1	40.00	40.77			
15-Jun-23 21-Sep-23	KE8000003106 KE8000004096	June 17, 2022 September 16, 2022	June 15, 2023 September 21, 2023	72 170	42.29 43.50	42.76 43.98	+		
21-Dec-23	KE9100007989	December 16, 2022	December 21, 2023	261	44.65	45.14			=
21-Mar-24	KE9400001765	March 17, 2023	March 21, 2024	352	45.86	46.37			-
SINGLE STOCK FUTURE (KCBG)									
15-Jun-23	KE8000003213	June 17, 2022	June 15, 2023	72	35.78	35.84			8
21-Sep-23 21-Dec-23	KE8000004104 KE9100008094	September 16, 2022 December 16, 2022	September 21, 2023 December 21, 2023	170 261	36.80 36.77	36.86 36.83	+		-
21-Dec-23 21-Mar-24	KE9100008094 KE9400001658	March 17, 2023	March 21, 2024	352	37.77	37.83	+	+	-
	•		•				•		
SINGLE STOCK FUTURE (EABL) 15-Jun-23	KE8000003320	June 17, 2022	June 15, 2023	72	173.00	173.05			
21-Sep-23	KE8000004328	September 16, 2022	September 21, 2023	170	170.70	170.75			-
21-Dec-23	KE9100008102	December 16, 2022	December 21, 2023	261	175.20	175.25			-
21-Mar-24	KE9400001989	March 17, 2023	March 21, 2024	352	179.95	180.00			-
SINGLE STOCK FUTURE (BATK)									
15-Jun-23	KE8000003437	June 17, 2022	June 15, 2023	72	418.00	418.15			3
21-Sep-23 21-Dec-23	KE8000004435 KE9100008219	September 16, 2022 December 16, 2022	September 21, 2023 December 21, 2023	170 261	424.90 436.15	425.05 436.30		+	-
21-Mar-24	KE9400002094	March 17, 2023	March 21, 2024	352	448.00	448.15			-
·		,		,					
SINGLE STOCK FUTURE (ABSA)	KE8000003544	lus = 17 0000	h 15 00001	70	11.07	11.07			
15-Jun-23 21-Sep-23	KE8000003544	June 17, 2022 September 16, 2022	June 15, 2023 September 21, 2023	72 170	11.97 12.11	11.97 12.11			-
21-Dec-23	KE9100008326	December 16, 2022	December 21, 2023	261	12.43	12.43			-
21-Mar-24	KE9400001872	March 17, 2023	March 21, 2024	352	12.77	12.77			
ANNOLE ATO OV FUTURE (NORA)									
SINGLE STOCK FUTURE (NCBA) 15-Jun-23	KE8000002439	June 17, 2022	June 15, 2023	72	34.72	34.73			-
21-Sep-23	KE8000004658	September 16, 2022	September 21, 2023	170	33.71	33.72			-
21-Dec-23	KE9100008433	December 16, 2022	December 21, 2023	261	34.60	34.61			-
21-Mar-24	KE9400002102	March 17, 2023	March 21, 2024	352	35.54	35.56			-
SINGLE STOCK FUTURE (COOP)									
15-Jun-23	KE8000002546	June 17, 2022	June 15, 2023	72	11.88	11.88			1
21-Sep-23	KE8000004765 KE9100008540	September 16, 2022	September 21, 2023	170	12.22	12.22	+		-
21-Dec-23 21-Mar-24	KE9100008540 KE9400002219	December 16, 2022 March 17, 2023	December 21, 2023 March 21, 2024	261 352	12.54 12.88	12.54 12.89	+		-
21 7700 27			7710101121,2024	552	12.00	.2.57			
SINGLE STOCK FUTURE (SCBK)									
15-Jun-23 21-Sep-23	KE8000002652 KE8000004872	June 17, 2022 September 16, 2022	June 15, 2023 September 21, 2023	72 170	156.30 160.75	156.85 161.35	+		-
21-Dec-23	KE9100008656	December 16, 2022	December 21, 2023	261	159.00	159.60			-
21-Mar-24	KE9400002326	March 17, 2023	March 21, 2024	352	163.30	163.95			-
SINGLE STOCK FUTURE (IMHP) 15-Jun-23	KE8000002769	June 17, 2022	June 15, 2023	72	18.94	18.90	ı		1
21-Sep-23	KE8000002789	September 16, 2022	September 21, 2023	170	19.48	19.44	+		-
21-Dec-23	KE9100008763	December 16, 2022	December 21, 2023	261	20.00	19.95			=
21-Mar-24	KE9400002433	March 17, 2023	March 21, 2024	352	20.54	20.49			=
	Total ¹	Volumes Previous		Total Val	ve Previous		Total Open 1 Today	nterest Previous	
Abbr. MTM: Mark To Market	short positions that remain o	outstanding at the end of a parti	cular trading day	<u> </u>			142	142	

Open interest: total number of long or short positions that remain outstanding at the end of a particular trading day
Average TradePrice: Means the Volume Weighted TradePrice:
Contracts that have traded on a particular day 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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