Contract Type			DERIVATIVES	DDICELICT					
	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
NDEX (N25I)									April 19, 20
15-Jun-23	KE8000002983	June 17, 2022	June 15, 2023	57	2,908	2,921			-
21-Sep-23 21-Dec-23	KE8000003767 KE9100007765	September 16, 2022 December 16, 2022	September 21, 2023 December 21, 2023	155 246	2,955 3,001	2,968 3,014			-
21-Dec-23 21-Mar-24	KE9400001435	March 17, 2023	March 21, 2024	337	3,051	3,064			-
					2,22.	-,			
IDEX (25MN)	KE8000002876	June 17, 2022	June 15, 2023	57	2 000	2.021			
15-Jun-23 21-Sep-23	KE8000002876 KE8000003650	September 16, 2022	September 21, 2023	155	2,908 2,955	2,921 2,968	-		
21-Dec-23	KE9100007658	December 16, 2022	December 21, 2023	246	3,001	3,014			-
21-Mar-24	KE9400001328	March 17, 2023	March 21, 2024	337	3,051	3,064			-
NGLE STOCK FUTURE (SCOM)									
15-Jun-23	KE800003098	June 17, 2022	June 15, 2023	57	16.94	17.09		1	1
21-Sep-23	KE8000003874	September 16, 2022	September 21, 2023	155	15.87	16.03			-
21-Dec-23	KE9100007872	December 16, 2022	December 21, 2023	246	16.29	16.46			-
21-Mar-24	KE9400001542	March 17, 2023	March 21, 2024	337	16.74	16.91			-
INGLE STOCK FUTURE (EQTY)									
15-Jun-23	KE8000003106	June 17, 2022	June 15, 2023	57	41.66	41.42			
21-Sep-23	KE8000004096	September 16, 2022	September 21, 2023	155	42.83	42.58			-
21-Dec-23 21-Mar-24	KE9100007989 KE9400001765	December 16, 2022 March 17, 2023	December 21, 2023 March 21, 2024	246 337	43.97 45.19	43.72 44.93	-		
£1-mul-24	KE7400001703	IVIGICII 17, 2023	141GICIT 21, 2024	337	+0.17	44./3	I		
INGLE STOCK FUTURE (KCBG)									
15-Jun-23	KE8000003213	June 17, 2022 September 16, 2022	June 15, 2023	57	34.38	34.59			
21-Sep-23 21-Dec-23	KE8000004104 KE9100008094	December 16, 2022	September 21, 2023 December 21, 2023	155 246	35.34 35.28	35.56 35.50	-		-
21-Mar-24	KE9400001658	March 17, 2023	March 21, 2024	337	36.25	36.49			-
	•		•	•	•		•	•	
NGLE STOCK FUTURE (EABL)	VE0000003300	h 17 0000	Luzz 15 0000	57	1/7.20	1/0.00			
15-Jun-23 21-Sep-23	KE8000003320 KE8000004328	June 17, 2022 September 16, 2022	June 15, 2023 September 21, 2023	57 155	167.30 164.75	169.90 167.40			
21-Dec-23	KE9100008102	December 16, 2022	December 21, 2023	246	169.15	171.85			-
21-Mar-24	KE9400001989	March 17, 2023	March 21, 2024	337	173.80	176.60			-
15-Jun-23	KE8000003437	June 17, 2022	June 15, 2023	57	412.20	426.55			
21-Sep-23	KE8000003437	September 16, 2022	September 21, 2023	155	418.75	433.50			-
21-Dec-23	KE9100008219	December 16, 2022	December 21, 2023	246	429.90	445.05			-
21-Mar-24	KE9400002094	March 17, 2023	March 21, 2024	337	441.80	457.35			-
NGLE STOCK FUTURE (ABSA)	KE8000003544	lung 17 2022	lung 15 2022	57	11.46	11.57		-	
15-Jun-23 21-Sep-23	KE8000003544 KE8000004542	June 17, 2022 September 16, 2022	June 15, 2023 September 21, 2023	57 155	11.58	11.69			
21-Dec-23	KE9100008326	December 16, 2022	December 21, 2023	246	11.89	12.00			-
21-Mar-24	KE9400001872	March 17, 2023	March 21, 2024	337	12.22	12.34			-
INGLE STOCK FUTURE (NCBA)	L	17,0000	1 15 0000	57.1	0/0/	00.00			
15-Jun-23 21-Sep-23	KE8000002439 KE8000004658	June 17, 2022 September 16, 2022	June 15, 2023 September 21, 2023	57 155	36.36 35.38	38.00 35.23			-
21-Dec-23	KE9100008433	December 16, 2022	December 21, 2023	246	36.32	36.17	-		
21-Mar-24	KE9400002102	March 17, 2023	March 21, 2024	337	37.33	37.17			-
NGLE STOCK FUTURE (COOP)	L VE000000001	L. 17 0000	h.m. 15 00001		11.70	11.70			
15-Jun-23 21-Sep-23	KE8000002546 KE8000004765	June 17, 2022 September 16, 2022	June 15, 2023 September 21, 2023	57 155	11.73 12.06	11.78			
21-Sep-23 21-Dec-23	KE8000004765 KE9100008540	December 16, 2022	December 21, 2023	246	12.06	12.11			
21-Mar-24	KE9400002219	March 17, 2023	March 21, 2024	337	12.72	12.43			-
INGLE STOCK FUTURE (SCBK)			<u> </u>					'	
15-Jun-23	KE8000002652	June 17, 2022	June 15, 2023	57	156.40	157.25			
21-Sep-23 21-Dec-23	KE8000004872 KE9100008656	September 16, 2022 December 16, 2022	September 21, 2023 December 21, 2023	155 246	160.80 159.05	161.65 159.95	+		-
21-Dec-23 21-Mar-24	KE9400002326	March 17, 2023	March 21, 2024	337	163.45	164.35	+		
2				007	. 50.45	.000			
NGLE STOCK FUTURE (IMHP)									
15-Jun-23	KE8000002769	June 17, 2022	June 15, 2023	57	18.31	18.46			
21-Sep-23	KE8000004989	September 16, 2022 December 16, 2022	September 21, 2023	155	18.82	18.98			=
21-Dec-23 21-Mar-24	KE9100008763 KE9400002433	March 17, 2023	December 21, 2023 March 21, 2024	246 337	19.32 19.85	19.49 20.02	-		<u> </u>
Z1-MQF-Z4	NE7400002433	MGICH 17, 2023	MUICH 21, 2024	33/	17.00	20.02	<u> </u>		-
		Volumes		Total Val			Total Open		
	Total Today	Volumes Previous		Total Val	Previous 190,000		Total Open Today	Previous 168	

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

SCLAIMER: Utmost care has been taken in the preparation of this report. However, the Nairobi Securities Exchange does not warrant accuracy, adequacy or completeness of this information d expressly disclaims liability for errors or omissions in this information. No warranty of any kind, implied, express or statutory is given in conjunction with the information.