nairobi securitie exchange Dever Opperative	25 e							next 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
INDEX (N25I)									August 30, 2023
21-Sep-23	KE8000003767	September 16, 2022	September 21, 2023	22	2,593	2,578			-
21-Dec-23 21-Mar-24	KE9100007765 KE9400001435	December 16, 2022	December 21, 2023	113	2,653	2,637			-
20-Jun-24	KE9400001435	March 17, 2023 June 16, 2023	March 21, 2024 June 20, 2024	204 295	2,710 2,775	2,694 2,759			-
									•
INDEX (25MN) 21-Sep-23	KE8000003650	September 16, 2022	September 21, 2023	22	2,593	2,578			1
21-Dec-23	KE9100007658	December 16, 2022	December 21, 2023	113	2,653	2,637			2
21-Mar-24 20-Jun-24	KE9400001328 KE9400002540	March 17, 2023 June 16, 2023	March 21, 2024 June 20, 2024	204 295	2,710 2,775	2,694 2,759			2
20-3011-24	RE7400002340	JULIE 10, 2023	JUIIE 20, 2024	275	2,773	2,/3/			
SINGLE STOCK FUTURE (SCO			0 1 1 01 0000		16.70	15.54		100.050	
21-Sep-23 21-Dec-23	KE8000003874 KE9100007872	September 16, 2022 December 16, 2022	September 21, 2023 December 21, 2023	22	15.70 16.13	15.56 16.08	7	109,950	49
21-Mar-24	KE9400001542	March 17, 2023	March 21, 2024	204	16.64	16.59			-
20-Jun-24	KE9400002763	June 16, 2023	June 20, 2024	295	17.21	17.16			-
SINGLE STOCK FUTURE (EQTY)								
21-Sep-23	KE8000004096	September 16, 2022	September 21, 2023	22	39.78	39.79			21
21-Dec-23 21-Mar-24	KE9100007989 KE9400001765	December 16, 2022 March 17, 2023	December 21, 2023 March 21, 2024	113 204	41.10 42.41	41.11 42.42			-
20- Jun-24	KE9400002987	June 16, 2023	June 20, 2024	295	43.86	43.87			-
	~								
SINGLE STOCK FUTURE (KCBC 21-Sep-23	G) KE8000004104	September 16, 2022	September 21, 2023	22	24.28	24.66	4	97,150	22
21-Dec-23	KE9100008094	December 16, 2022	December 21, 2023	113	23.71	23.72			-
21-Mar-24 20-Jun-24	KE9400001658 KE9400002870	March 17, 2023 June 16, 2023	March 21, 2024 June 20, 2024	204 295	24.46 25.30	24.47 25.31			-
20-3011-24	RE/4000020/0	30110 10, 2020	30110 20, 2024	275	20.00	20.01			l
SINGLE STOCK FUTURE (EABL 21-Sep-23		Castanta at 16,0000	Cambarah as 01, 0000	00	104.45	120.45			
21-Sep-23 21-Dec-23	KE8000004328 KE9100008102	September 16, 2022 December 16, 2022	September 21, 2023 December 21, 2023	22	134.45 138.90	132.45 136.85			5
21-Mar-24	KE9400001989	March 17, 2023	March 21, 2024	204	143.30	141.20			-
20-Jun-24	KE9400003100	June 16, 2023	June 20, 2024	295	148.20	146.05			-
SINGLE STOCK FUTURE (BATK)								
21-Sep-23	KE8000004435	September 16, 2022	September 21, 2023	22	422.45	420.00			11
21-Dec-23 21-Mar-24	KE9100008219 KE9400002094	December 16, 2022 March 17, 2023	December 21, 2023 March 21, 2024	113 204	436.45 450.35	435.85 449.70			-
20-Jun-24	KE9400003217	June 16, 2023	June 20, 2024	295	450.55	447.70			-
SINGLE STOCK FUTURE (ABSA	KE8000004542	Castanhar 1 (0000	Caratarahaa 01,0000	00	11.20	11.02			1
21-Sep-23 21-Dec-23	KE9100008326	September 16, 2022 December 16, 2022	September 21, 2023 December 21, 2023	22	11.38	11.23			-
21-Mar-24	KE9400001872	March 17, 2023	March 21, 2024	204	12.13	11.98			-
20-Jun-24	KE9400003092	June 16, 2023	June 20, 2024	295	12.55	12.39			-
SINGLE STOCK FUTURE (NCB)	A)								
21-Sep-23	KE8000004658	September 16, 2022	September 21, 2023	22	37.32	37.08			-
21-Dec-23	KE9100008433	December 16, 2022	December 21, 2023	113	38.56	38.32			-
21-Mar-24 20-Jun-24	KE9400002102 KE9400003324	March 17, 2023 June 16, 2023	March 21, 2024 June 20, 2024	204 295	39.79 41.15	39.54 40.89			-
20-3011-24		55/10 10, 2020	30.10 20, 2024	275	11.10	-0.07			I
SINGLE STOCK FUTURE (COO				** •			-		1
21-Sep-23 21-Dec-23	KE8000004765 KE9100008540	September 16, 2022 December 16, 2022	September 21, 2023 December 21, 2023	22	11.68	11.38 11.76			-
21-Dec-23 21-Mar-24	KE9400002219	March 17, 2022	March 21, 2023	204	12.45	12.14			-
20-Jun-24	KE9400003548	June 16, 2023	June 20, 2024	295	12.88	12.55			-
SINGLE STOCK FUTURE (SCBK 21-Sep-23	KE8000004872	September 16, 2022	September 21, 2023	22	161.10	160.90			-
21-Dec-23	KE9100008656	December 16, 2022	December 21, 2023	113	160.45	160.25			-
21-Mar-24	KE9400002326	March 17, 2023	March 21, 2024	204	165.55	165.35			-
20-Jun-24	KE9400003654	June 16, 2023	June 20, 2024	295	171.20	171.00			-
SINGLE STOCK FUTURE (IMHP	')								
21-Sep-23	KE8000004989	September 16, 2022	September 21, 2023	22	18.28	18.38			-
21-Dec-23 21-Mor-24	KE9100008763 KE9400002433	December 16, 2022 March 17, 2023	December 21, 2023	113 204	18.88 19.49	19.00 19.60			-
21-Mar-24 20-Jun-24	KE9400002433 KE9400003878	March 17, 2023 June 16, 2023	March 21, 2024 June 20, 2024	204	20.15	20.27			-
		10,10,2020	22.10 20, 2024	270	_0.10	20.27			
			-						
		Volumes		Total Va			Total Open		
	Today	Previous 8	F	207,100	Previous 178,270		Today 113	Previous	1
		. 0	L						
Abbr.									

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

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