nairobi securities exchange				DDIOCI IN				ne	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 December 4, 2023
INDEX (N25I)									
21-Dec-23	KE9100007765	December 16, 2022	December 21, 2023	17	2,425	2,407			-
21-Mar-24 20-Jun-24	KE9400001435 KE9400002656	March 17, 2023 June 16, 2023	March 21, 2024 June 20, 2024	108 199	2,494 2,562	2,476 2,544			-
19-Sep-24	KE9400004090	September 22, 2023	September 19, 2024	290	2,633	2,615			-
-									
INDEX (25MN) 21-Dec-23	KE9100007658	D = = = = 17 0000	December 21, 2023	17.1	0.405	0.407			^
21-Dec-23 21-Mar-24	KE940001328	December 16, 2022 March 17, 2023	March 21, 2024	17 108	2,425 2,494	2,407 2,476			2
20-Jun-24	KE9400001520	June 16, 2023	June 20, 2024	199	2,562	2,544			-
19-Sep-24	KE9400003985	September 22, 2023	September 19, 2024	290	2,633	2,615			Ē
21-Dec-23	KE9100007872	December 16, 2022	December 21, 2023	17	14.30	14.14	2	28,600	20
21-Mar-24	KE9400001542	March 17, 2023	March 21, 2024	108	15.13	14.68		20,000	-
20-Jun-24	KE9400002763	June 16, 2023	June 20, 2024	199	15.69	15.22			-
19-Sep-24	KE9400004108	September 22, 2023	September 19, 2024	290	16.28	15.79			-
SINGLE STOCK EUTURE (ECTV)									
SINGLE STOCK FUTURE (EQTY) 21-Dec-23	KE9100007989	December 16, 2022	December 21, 2023	17	38.20	38.24	П	-	4
21-Mar-24	KE9400001765	March 17, 2023	March 21, 2024	108	39.66	39.71			-
20-Jun-24	KE9400002987	June 16, 2023	June 20, 2024	199	41.12	41.17			-
19-Sep-24	KE9400004322	September 22, 2023	September 19, 2024	290	42.65	42.71			-
SINGLE STOCK FUTURE (KCBG)									
21-Dec-23	KE9100008094	December 16, 2022	December 21, 2023	17	18.20	18.00		1	10
21-Mar-24	KE9400001658	March 17, 2023	March 21, 2024	108	18.89	18.81			5
20-Jun-24	KE9400002870	June 16, 2023	June 20, 2024	199	19.59	19.50			-
19-Sep-24	KE9400004215	September 22, 2023	September 19, 2024	290	20.32	20.23			-
SINGLE STOCK FUTURE (EABL)									
21-Dec-23	KE9100008102	December 16, 2022	December 21, 2023	17	112.55	114.45			-
21-Mar-24	KE9400001989	March 17, 2023	March 21, 2024	108	116.85	118.85			-
20-Jun-24 19-Sep-24	KE9400003100 KE9400004546	June 16, 2023 September 22, 2023	June 20, 2024 September 19, 2024	199 290	121.15 125.70	123.20 127.80			-
17-3ep-24	KE7400004546	september 22, 2023	September 17, 2024	270	123.70	127.00			=
SINGLE STOCK FUTURE (BATK)									
21-Dec-23	KE9100008219	December 16, 2022	December 21, 2023	17	412.15	412.55			-
21-Mar-24	KE9400002094	March 17, 2023	March 21, 2024	108	427.90	428.40			-
20-Jun-24	KE9400003217	June 16, 2023	June 20, 2024	199	443.65	444.15			-
19-Sep-24	KE9400004652	September 22, 2023	September 19, 2024	290	460.20	460.75			-
CINICIE CTOCK FUTURE (ARCA)									
SINGLE STOCK FUTURE (ABSA) 21-Dec-23	KE9100008326	December 16, 2022	December 21, 2023	17	11.26	11.02		ı	1
21-Mar-24	KE9400001872	March 17, 2023	March 21, 2024	108	11.69	11.44			
20-Jun-24	KE9400003092	June 16, 2023	June 20, 2024	199	12.12	11.86			-
19-Sep-24	KE9400004439	September 22, 2023	September 19, 2024	290	12.57	12.31			-
SINGLE STOCK FUTURE (NCBA)							,		
21-Dec-23	KE9100008433	December 16, 2022	December 21, 2023	17	38.35	39.24			10
21-Mar-24	KE9400002102	March 17, 2023	March 21, 2024	108	39.82	40.75			-
20-Jun-24 19-Sep-24	KE9400003324 KE9400004769	June 16, 2023 September 22, 2023	June 20, 2024 September 19, 2024	199 290	41.28 42.82	42.25 43.83	-		=
569-24		30010111001 22, 2020	35000000 17, 2024	270	72.02	40.00	ı L	I	-
SINGLE STOCK FUTURE (COOP)									
21-Dec-23	KE9100008540	December 16, 2022	December 21, 2023	17	11.36	11.47			31
21-Mar-24	KE9400002219	March 17, 2023	March 21, 2024	108	11.79	11.91			ē
20-Jun-24	KE9400003548	June 16, 2023	June 20, 2024	199	12.23	12.35			1
19-Sep-24	KE9400004876	September 22, 2023	September 19, 2024	290	12.68	12.81			-
SINCLE STOCK EUTURE (SCRE)									
SINGLE STOCK FUTURE (SCBK) 21-Dec-23	KE9100008656	December 16, 2022	December 21, 2023	17	156.05	153.45	I	1	٨
21-Mar-24	KE9400003326	March 17, 2023	March 21, 2024	108	162.05	159.35	 	+	-
20-Jun-24	KE9400003654	June 16, 2023	June 20, 2024	199	168.00	165.25			-
19-Sep-24	KE9400004983	September 22, 2023	September 19, 2024	290	174.25	171.40			-
SINGLE STOCK FUTURE (IMHP)	T	T =					,		
21-Dec-23	KE9100008763	December 16, 2022	December 21, 2023	17	17.44	17.46	ļ		-
21-Mar-24	KE9400002433	March 17, 2023	March 21, 2024	108	18.11	18.13			-
20-Jun-24 19-Sep-24	KE9400003878 KE9400005097	June 16, 2023 September 22, 2023	June 20, 2024 September 19, 2024	199 290	18.77 19.48	18.80 19.50			-
569-24		30010111001 22, 2020	13p.0.1.1001 17, 2024	270	17.40	17.50	l	<u> </u>	
	Total 1	Volumes		Total Val	ue		Total Open	Interest	

Total Volumes				
Today	Previous			
2	1			

Total Value				
Today	Previous			
28,600	18,000			

Total Open Interest				
Today	Previous			
91	90			

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

Nominal: MINI-NOEX - 10

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