nairobi securities exchange			DEDI (4 TIME)	DDI OSTUMA				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
INDEX (N25I)									January 4, 2023
16-Mar-23	KE7000008214	March 18, 2022	March 16, 2023	71	3,153	3,162			-
15-Jun-23	KE8000002983	June 17, 2022	June 15, 2023	162	3,199	3,208			-
21-Sep-23 21-Dec-23	KE8000003767 KE9100007765	September 16, 2022 December 16, 2022	September 21, 2023 December 21, 2023	260 351	3,249 3,299	3,258 3,309			-
21-500-20	RE7100007703	DCCCITIDCI 10, 2022	December 21, 2020	551	5,277	0,007	l l		
INDEX (25MN)									
16-Mar-23	KE7000009105	March 18, 2022	March 16, 2023	71	3,153	3,162			-
15-Jun-23 21-Sep-23	KE8000002876 KE8000003650	June 17, 2022 September 16, 2022	June 15, 2023 September 21, 2023	162 260	3,199 3,249	3,208 3,258			-
21-Dec-23	KE9100007658	December 16, 2022	December 21, 2023	351	3,299	3,309			=
SINGLE STOCK FUTURE (SCOM		Manage 10, 0000	M	71	04.00	04.45			25
16-Mar-23 15-Jun-23	KE700008438 KE8000003098	March 18, 2022 June 17, 2022	March 16, 2023 June 15, 2023	71 162	24.29 24.25	24.45 24.41			35 49
21-Sep-23	KE8000003078	September 16, 2022	September 21, 2023	260	23.37	23.54			- 4/
21-Dec-23	KE9100007872	December 16, 2022	December 21, 2023	351	23.99	24.16			-
				•	•				
SINGLE STOCK FUTURE (EQTY) 16-Mar-23	KE7000008545	March 18, 2022	March 16, 2023	71	45.88	45.80	1	-	10
15-Jun-23	KE8000003106	June 17, 2022	June 15, 2023	162	44.03	43.80	-		10
21-Sep-23	KE8000004096	September 16, 2022	September 21, 2023	260	45.23	45.14			-
21-Dec-23	KE9100007989	December 16, 2022	December 21, 2023	351	46.42	46.33			1
SINCLE STOCK FUTURE (KORO)									
SINGLE STOCK FUTURE (KCBG) 16-Mar-23	KE700008768	March 18, 2022	March 16, 2023	71	38.82	38.98			20
15-Jun-23	KE8000003213	June 17, 2022	June 15, 2023	162	39.81	39.97			10
21-Sep-23	KE8000004104	September 16, 2022	September 21, 2023	260	40.89	41.07			-
21-Dec-23	KE9100008094	December 16, 2022	December 21, 2023	351	41.97	42.14			
SINGLE STOCK FUTURE (EABL)									
16-Mar-23	KE700008875	March 18, 2022	March 16, 2023	71	167.95	169.05		I	3
15-Jun-23	KE8000003320	June 17, 2022	June 15, 2023	162	172.25	173.35			-
21-Sep-23	KE8000004328	September 16, 2022	September 21, 2023	260	176.95	178.05			-
21-Dec-23	KE9100008102	December 16, 2022	December 21, 2023	351	181.60	182.75			-
SINGLE STOCK FUTURE (BATK)									
16-Mar-23	KE7000008982	March 18, 2022	March 16, 2023	71	466.95	467.60		1	8
15-Jun-23	KE8000003437	June 17, 2022	June 15, 2023	162	428.10	428.80			-
21-Sep-23	KE8000004435	September 16, 2022	September 21, 2023	260	439.85	440.50			=
21-Dec-23	KE9100008219	December 16, 2022	December 21, 2023	351	451.45	452.10			-
SINGLE STOCK FUTURE (ABSA) 16-Mar-23	KE700009097	March 18, 2022	March 16, 2023	71	12.30	12.40	ı	ı	25
15-Jun-23	KE800003544	June 17, 2022	June 15, 2023	162	12.50	12.40			-
21-Sep-23	KE8000004542	September 16, 2022	September 21, 2023	260	12.95	13.06			=
21-Dec-23	KE9100008326	December 16, 2022	December 21, 2023	351	13.29	13.41			-
SINGLE STOCK FUTURE (NCBA)									
16-Mar-23 15-Jun-23	KE8000001985 KE8000002439	May 16, 2022 June 17, 2022	March 16, 2023 June 15, 2023	71 162	39.43 40.43	39.59 40.60			14
21-Sep-23	KE8000002437	September 16, 2022	September 21, 2023	260	41.54	41.71			-
21-Dec-23	KE9100008433	December 16, 2022	December 21, 2023	351	42.63	42.80			-
SINGLE STOCK FUTURE (COOP									
16-Mar-23	KE8000002090	May 16, 2022	March 16, 2023	71	12.30	12.30			-
15-Jun-23	KE8000002546	June 17, 2022	June 15, 2023	162	12.61	12.61			-
21-Sep-23 21-Dec-23	KE8000004765 KE9100008540	September 16, 2022 December 16, 2022	September 21, 2023 December 21, 2023	260 351	12.95 13.29	12.96 13.30	-		-
21-560-25	KE7130000340	DCCC111DG1 10, 2022	2000111001 21, 2023	331	13.27	10.00	1		-
SINGLE STOCK FUTURE (SCBK)									
16-Mar-23	KE8000002108	May 16, 2022	March 16, 2023	71	151.65	147.40			1
15-Jun-23	KE8000002652	June 17, 2022	June 15, 2023	162	155.50	151.10			-
21-Sep-23	KE8000004872	September 16, 2022	September 21, 2023	260	159.75	155.25			-
21-Dec-23	KE9100008656	December 16, 2022	December 21, 2023	351	163.95	159.35			-
SINGLE STOCK FUTURE (IMHP)									
16-Mar-23	KE8000002215	May 16, 2022	March 16, 2023	71	17.33	17.33	Г	1	-
15-Jun-23	KE8000002213	June 17, 2022	June 15, 2023	162	17.77	17.77			-
21-Sep-23	KE8000004989	September 16, 2022	September 21, 2023	260	18.25	18.26			-
21-Dec-23	KE9100008763	December 16, 2022	December 21, 2023	351	18.73	18.74			-
	Total Today	Volumes Previous		Total Va	lue Previous		Total Open I Today	nterest Previous	
			· L	-			100	100	l
Abbr.									ļ
MTM: Mark To Market									
Open interest: total number of long o	r snort positions that remain o	outstanding at the end of a part	icular 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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