nairobi securities exchange Otomor Opportunity	5							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 July 3, 2023
INDEX (N25I)	V5000007.7		0.1.1.00.000	00.1	0.700	0.771			
21-Sep-23 21-Dec-23	KE8000003767 KE9100007765	September 16, 2022 December 16, 2022	September 21, 2023 December 21, 2023	80 171	2,792 2,843	2,771 2,822			
21-Mar-24	KE9400001435	March 17, 2023	March 21, 2024	262	2,894	2,872			-
20-Jun-24	KE9400002656	June 16, 2023	June 20, 2024	353	2,947	2,924			-
NDEX (25MN)									
21-Sep-23	KE8000003650	September 16, 2022	September 21, 2023	80	2,792	2,771			1
21-Dec-23	KE9100007658	December 16, 2022	December 21, 2023	171	2,843	2,822			-
21-Mar-24 20-Jun-24	KE9400001328 KE9400002540	March 17, 2023 June 16, 2023	March 21, 2024 June 20, 2024	262 353	2,894 2,947	2,872 2,924			
20-3011-24	RE7400002540	30110 10, 2020	30110 20, 2024	000	2,747	2,727	<u> </u>		
INGLE STOCK FUTURE (SCOM			0 1 1 01 0000	00.1	10.10.1	1701			
21-Sep-23 21-Dec-23	KE8000003874 KE9100007872	September 16, 2022 December 16, 2022	September 21, 2023 December 21, 2023	80 171	18.18 18.71	17.94 18.46			
21-Mar-24	KE9400001542	March 17, 2023	March 21, 2024	262	19.24	18.99			
20-Jun-24	KE9400002763	June 16, 2023	June 20, 2024	353	19.79	19.53			-
INGLE STOCK FUTURE (EQTY)									
21-Sep-23	KE8000004096	September 16, 2022	September 21, 2023	80	39.23	39.22	I	1	15
21-Dec-23	KE9100007989	December 16, 2022	December 21, 2023	171	40.36	40.35			-
21-Mar-24	KE9400001765 KE9400002987	March 17, 2023	March 21, 2024	262	41.52	41.50	1		-
20-Jun-24	KE74UUUU278/	June 16, 2023	June 20, 2024	353	42.71	42.69	<u> </u>		-
SINGLE STOCK FUTURE (KCBG)									
21-Sep-23	KE8000004104	September 16, 2022	September 21, 2023	80	30.01	30.04			13
21-Dec-23 21-Mar-24	KE9100008094 KE9400001658	December 16, 2022 March 17, 2023	December 21, 2023 March 21, 2024	171 262	29.87 30.73	29.90 30.76			-
20-Jun-24	KE9400002870	June 16, 2023	June 20, 2024	353	31.61	31.64			=
	•			•					
SINGLE STOCK FUTURE (EABL) 21-Sep-23	KE8000004328	September 16, 2022	September 21, 2023	80	156.60	151.65			
21-Dec-23	KE9100008102	December 16, 2022	December 21, 2023	171	161.15	156.00			=
21-Mar-24	KE9400001989	March 17, 2023	March 21, 2024	262	165.75	160.50			=
20-Jun-24	KE9400003100	June 16, 2023	June 20, 2024	353	170.50	165.10			-
SINGLE STOCK FUTURE (BATK)									
21-Sep-23	KE8000004435	September 16, 2022	September 21, 2023	80	433.05	438.60			-
21-Dec-23	KE9100008219	December 16, 2022	December 21, 2023	171	445.55	451.25			-
21-Mar-24	KE9400002094	March 17, 2023	March 21, 2024	262	458.30	464.15			-
20-Jun-24	KE9400003217	June 16, 2023	June 20, 2024	353	471.50	477.50			-
SINGLE STOCK FUTURE (ABSA)									
21-Sep-23	KE8000004542	September 16, 2022	September 21, 2023	80	11.94	11.90			-
21-Dec-23	KE9100008326	December 16, 2022	December 21, 2023	171	12.28	12.24			-
21-Mar-24 20-Jun-24	KE9400001872 KE9400003092	March 17, 2023 June 16, 2023	March 21, 2024 June 20, 2024	262 353	12.63 13.00	12.59 12.95			=
20-Jun-24	KE9400003092	June 16, 2023	June 20, 2024	333	13.00	12.93			-
SINGLE STOCK FUTURE (NCBA))								
21-Sep-23 21-Dec-23	KE8000004658 KE9100008433	September 16, 2022	September 21, 2023	80 171	37.79	37.83			1
21-Dec-23 21-Mar-24	KE9400002102	December 16, 2022 March 17, 2023	December 21, 2023 March 21, 2024	262	38.88 39.99	38.92 40.03			-
20-Jun-24	KE9400002102	June 16, 2023	June 20, 2024	353	41.14	41.18	+		<u> </u>
							I		
SINGLE STOCK FUTURE (COOP			0 1 1 2 22						
21-Sep-23 21-Dec-23	KE8000004765 KE9100008540	September 16, 2022 December 16, 2022	September 21, 2023 December 21, 2023	80 171	12.44 12.80	12.51 12.87	1		<u>-</u>
21-Dec-23 21-Mar-24	KE9100008540 KE9400002219	March 17, 2023	March 21, 2023	262	13.17	13.24	+		-
20-Jun-24	KE9400003548	June 16, 2023	June 20, 2024	353	13.55	13.62	+		=
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SINGLE STOCK FUTURE (SCBK)					4	1			
21-Sep-23 21-Dec-23	KE8000004872 KE9100008656	September 16, 2022 December 16, 2022	September 21, 2023 December 21, 2023	80 171	164.60 163.40	164.55 163.25	-		
21-Mar-24	KE9400002326	March 17, 2023	March 21, 2024	262	168.05	167.95	+		-
20-Jun-24	KE9400003654	June 16, 2023	June 20, 2024	353	172.90	172.75	1		=
SINGLE STOCK FUTURE (IMHP)	VE000004000	Contomb == 17 0000	Contombs-01 0000	00.1	10.00	17.50			
21-Sep-23 21-Dec-23	KE8000004989 KE9100008763	September 16, 2022 December 16, 2022	September 21, 2023 December 21, 2023	80 171	18.03 18.55	17.53 18.04	+		
21-Mar-24	KE9400002433	March 17, 2023	March 21, 2024	262	19.08	18.55	+		=
20-Jun-24	KE9400003878	June 16, 2023	June 20, 2024	353	19.63	19.09			-
		Volumes		Total Val			Total Open		
	Today	Previous -	-	Today	Previous		Today 41	Previous 41	
		·	<u> </u>	-			41	41	

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

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