nairobi securities exchange Drover Opportunty	5							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)									March 24, 2023
15-Jun-23	KE8000002983	June 17, 2022	June 15, 2023	83	2,860	2,852	1	1	-
21-Sep-23	KE8000003767	September 16, 2022	September 21, 2023	181	2,907	2,898			-
21-Dec-23 21-Mar-24	KE9100007765 KE9400001435	December 16, 2022 March 17, 2023	December 21, 2023 March 21, 2024	272 363	2,951 3,000	2,943			-
21-Mid1-24	RE7400001455	March 17, 2023	MGICI121, 2024	565	3,000	2,772			
INDEX (25MN)									
15-Jun-23 21-Sep-23	KE8000002876 KE8000003650	June 17, 2022	June 15, 2023	83	2,860 2,907	2,852 2,898			-
21-Sep-23 21-Dec-23	KE9100007658	September 16, 2022 December 16, 2022	September 21, 2023 December 21, 2023	181 272	2,907	2,898			
21-Mar-24	KE9400001328	March 17, 2023	March 21, 2024	363	3,000	2,992			-
SINGLE STOCK FUTURE (SCON 15-Jun-23	KE8000003098	June 17, 2022	June 15, 2023	83	19.30	19.40	1		120
21-Sep-23	KE8000003874	September 16, 2022	September 21, 2023	181	18.31	18.41			-
21-Dec-23	KE9100007872	December 16, 2022	December 21, 2023	272	18.79	18.90			-
21-Mar-24	KE9400001542	March 17, 2023	March 21, 2024	363	19.30	19.42			-
SINGLE STOCK FUTURE (EQTY)									
15-Jun-23	KE8000003106 KE8000004096	June 17, 2022	June 15, 2023	83	36.44	38.20			9
21-Sep-23 21-Dec-23	KE9100007989	September 16, 2022 December 16, 2022	September 21, 2023 December 21, 2023	181 272	37.48 38.47	36.69 37.67			-
21-Mar-24	KE9400001765	March 17, 2023	March 21, 2024	363	39.53	38.70			=
	,								
SINGLE STOCK FUTURE (KCBG 15-Jun-23	) KE8000003213	June 17, 2022	June 15, 2023	83	35.23	35.70	1		8
21-Sep-23	KE8000004104	September 16, 2022	September 21, 2023	181	36.23	36.70			-
21-Dec-23	KE9100008094	December 16, 2022	December 21, 2023	272	36.18	36.67			
21-Mar-24	KE9400001658	March 17, 2023	March 21, 2024	363	37.17	37.68			
SINGLE STOCK FUTURE (EABL)									
15-Jun-23	KE8000003320	June 17, 2022	June 15, 2023	83	174.30	173.60			-
21-Sep-23 21-Dec-23	KE8000004328 KE9100008102	September 16, 2022 December 16, 2022	September 21, 2023 December 21, 2023	181 272	172.00 176.55	171.20 175.75			
21-Dec-20 21-Mar-24	KE9400001989	March 17, 2023	March 21, 2024	363	181.40	180.60			-
SINGLE STOCK FUTURE (BATK) 15-Jun-23	KE8000003437	June 17, 2022	lupe 15, 2023	93	391.45	382.00			3
21-Sep-23	KE8000004435	September 16, 2022	June 15, 2023 September 21, 2023	83 181	381.65 387.50	387.80			-
21-Dec-23	KE9100008219	December 16, 2022	December 21, 2023	272	397.75	398.05			-
21-Mar-24	KE9400002094	March 17, 2023	March 21, 2024	363	408.65	409.05			-
SINGLE STOCK FUTURE (ABSA) 15-Jun-23	KE8000003544	June 17, 2022	June 15, 2023	83	10.99	10.89	1		-
21-Sep-23	KE8000004542	September 16, 2022	September 21, 2023	181	11.10	10.99			-
21-Dec-23	KE9100008326	December 16, 2022	December 21, 2023	272	11.39	11.29			-
21-Mar-24	KE9400001872	March 17, 2023	March 21, 2024	363	11.70	11.60			-
SINGLE STOCK FUTURE (NCBA	<b>\</b>								
15-Jun-23	KE8000002439	June 17, 2022	June 15, 2023	83	31.16	30.50	1	1	-
21-Sep-23	KE8000004658	September 16, 2022	September 21, 2023	181	30.04	29.36			-
21-Dec-23	KE9100008433	December 16, 2022	December 21, 2023	272	30.84	30.14			-
21-Mar-24	KE9400002102	March 17, 2023	March 21, 2024	363	31.69	30.98			-
SINGLE STOCK FUTURE (COOP	2)								
15-Jun-23	KE8000002546	June 17, 2022	June 15, 2023	83	11.36	11.26			
21-Sep-23	KE8000004765	September 16, 2022	September 21, 2023	181	11.68	11.58			-
21-Dec-23 21-Mar-24	KE9100008540 KE9400002219	December 16, 2022 March 17, 2023	December 21, 2023 March 21, 2024	272 363	11.99 12.32	11.88 12.21			-
21-Mar-24	KE7400002219	Murch 17, 2023	Murch 21, 2024	363	12.32	12.21			-
SINGLE STOCK FUTURE (SCBK)									
15-Jun-23	KE8000002652	June 17, 2022	June 15, 2023	83	155.05	157.10			-
21-Sep-23	KE8000004872 KE9100008656	September 16, 2022	September 21, 2023	181 272	159.45	161.55 159.80			-
21-Dec-23 21-Mar-24	KE9100008656 KE9400002326	December 16, 2022 March 17, 2023	December 21, 2023 March 21, 2024	363	161.95	164.25			
21-14101-24	NE7-50002520	Marc1117, 2023	MGICITZ1, 2024	303	101.70	104.23			-
SINGLE STOCK FUTURE (IMHP)									
15-Jun-23	KE8000002769 KE8000004989	June 17, 2022	June 15, 2023	83	15.89	15.89			1
21-Sep-23 21-Dec-23	KE8000004989 KE9100008763	September 16, 2022 December 16, 2022	September 21, 2023 December 21, 2023	181 272	16.34 16.77	16.34 16.77			-
21-Dec-23 21-Mar-24	KE9400002433	March 17, 2023	March 21, 2023	363	17.23	17.23			
	Total <sup>1</sup> Today	Volumes Previous		Total Va Today	Previous		Total Open Today	Previous	
	-	1	L	-	38,200		141	141	
Abbr.									
ADDr. MTM: Mark To Market									

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	v Kes.100
100 above	e Kes.100
INDEX-100	
MINI-INDEX - 10	D

Nominal:

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