21-Mar-24 KE940 20-Jun-24 KE940 19-Sep-24 KE940 21-Dec-23 KE910 21-Mar-24 KE940 19-Sep-24 KE910 21-Mar-24 KE940 20-Jun-24 KE940 21-Dec-23 KE910 21-Dac-24 KE940 19-Sep-24 KE940 21-Dac-23 KE910 21-Dac-23 KE910 21-Mar-24 KE940 19-Sep-24 KE940 21-Mar-24 KE940 21-Mar-24 KE940 21-Mar-24 KE940 21-Mar-24 KE940 20-Jun-24 KE940 21-Mar-24 KE940 21-Mar-24 KE940 3INGLE STOCK FUTURE (KCBG) SINGLE STOCK FUTURE (KCBG) 21-Dec-23 KE910	00007765 0001435 0002656 00004090 00007658 00003263 00003580 00003785 00007872 00007642 0000773 00001762	Listing Date December 16, 2022 March 17, 2023 June 16, 2023 September 22, 2023 December 16, 2022 March 17, 2023 June 16, 2023 December 16, 2022 March 17, 2023 June 16, 2023 June 16, 2023	DERIVATIVES Expiry Date December 21, 2023 March 21, 2024 June 20, 2024 September 19, 2024 December 21, 2023 March 21, 2024 June 20, 2024 September 19, 2024 December 19, 2024	PRICEUSI Days to Expiry 49 140 231 322 49 140 231 322	MTM Price 2,355 2,420 2,484 2,552 2,355 2,420 2,355 2,420 2,355	Previous Price 2,390 2,455 2,520 2,589 2,390 2,455	Total Volume Contracts	Total Value	Open Interest Contracts November 2, 2023 - - - - -
21-Dec-23 KKF910 21-Mar-24 KKF940 20-Jun-24 KKF940 19-Sep-24 KKF940 21-Dec-23 KKF910 21-Mar-24 KKF940 20-Jun-24 KKF940 21-Dec-23 KKF910 21-Mar-24 KKF940 19-Sep-24 KKF940 20-Jun-24 KKF940 21-Dec-23 KKF910 21-Mar-24 KKF940 20-Jun-24 KKF940 21-Dec-23 KKF940 21-Dec-23 KKF940 21-Dec-23 KKF940 21-Dec-23 KKF940 21-Dec-24 KKF940 20-Jun-24 KKF940 21-Dec-24 KKF940 20-Jun-24 KKF940 3INGLE STOCK FUTURE (KCBG) SINGLE STOCK FUTURE (KCBG)	0001435 0002656 00004090 00007658 00001328 00002540 00003985 00007872 00007872 00007872 00007838	March 17, 2023 June 16, 2023 September 22, 2023 December 16, 2022 March 17, 2023 June 16, 2023 September 22, 2023 December 16, 2022 March 17, 2023 June 16, 2023	March 21, 2024 June 20, 2024 September 19, 2024 December 21, 2023 March 21, 2024 June 20, 2024 September 19, 2024 December 21, 2023	140 231 322 49 140 231	2,420 2,484 2,552 2,355 2,420 2,484	2,455 2,520 2,589 2,390 2,455			
21-Mar-24 KE940 20-Jun-24 KE940 19-Sep-24 KE940 21-Dec-23 KE910 21-Mar-24 KE940 19-Sep-24 KE910 21-Mar-24 KE940 20-Jun-24 KE940 21-Dec-23 KE910 21-Dec-23 KE910 21-Dec-23 KE910 21-Dec-23 KE910 21-Dec-23 KE910 21-Dec-23 KE910 21-Mar-24 KE940 3INGLE STOCK FUTURE (KCBG) SINGLE STOCK FUTURE (KCBG) 21-Dec-23 KE940	0001435 0002656 00004090 00007658 00001328 00002540 00003985 00007872 00007872 00007872 00007838	March 17, 2023 June 16, 2023 September 22, 2023 December 16, 2022 March 17, 2023 June 16, 2023 September 22, 2023 December 16, 2022 March 17, 2023 June 16, 2023	March 21, 2024 June 20, 2024 September 19, 2024 December 21, 2023 March 21, 2024 June 20, 2024 September 19, 2024 December 21, 2023	140 231 322 49 140 231	2,420 2,484 2,552 2,355 2,420 2,484	2,455 2,520 2,589 2,390 2,455			
20-Jun-24 KE940 19-Sep-24 KE940 INDEX (25MN) 10 21-Dec-23 KE940 21-Jun-24 KE940 20-Jun-24 KE940 19-Sep-24 KE940 19-Sep-24 KE940 21-Dec-23 KE940 21-Dec-23 KE910 21-Dec-23 KE910 21-Dec-24 KE940 20-Jun-24 KE940 20-Jun-24 KE940 21-Dec-23 KE940 21-Dec-23 KE940 21-Dec-24 KE940 21-Dec-23 KE940 21-Mar-24 KE940 21-Mar-24 KE940 21-Mar-24 KE940 20-Jun-24 KE940 20-Jun-24 KE940 20-Jun-24 KE940 20-Jun-24 KE940 21-Dec-23 KE940 21-Dec-23 KE940 21-Dec-23 KE940	0002656 00004090 0007658 00001328 0002540 00007872 00001542 00001542 00001542 00001542	June 16, 2023 September 22, 2023 December 16, 2022 March 17, 2023 June 16, 2023 September 22, 2023 December 16, 2022 March 17, 2023 June 16, 2023	June 20, 2024 September 19, 2024 December 21, 2023 March 21, 2024 June 20, 2024 September 19, 2024 December 21, 2023	231 322 49 140 231	2,484 2,552 2,355 2,420 2,484	2,520 2,589 2,390 2,455			
INDEX (25MN) 21-Dec-23 KE910 21-Mar-24 KE940 20-Jun-24 KE940 19-Sep-24 KE940 21-Dec-23 KE910 21-Dec-24 KE940 21-Dec-23 KE910 21-Dec-24 KE940 20-Jun-24 KE940 20-Jun-24 KE940 20-Jun-24 KE940 21-Dec-23 KE910 21-Mar-24 KE940 20-Jun-24 KE940 3INGLE STOCK FUTURE (KCBG) 21-Dec-23 21-Dec-23 KE910	00007658 00001328 0002540 00003985 00007872 00001542 00002763 00002763 00004108	December 16, 2022 March 17, 2023 June 16, 2023 September 22, 2023 December 16, 2022 March 17, 2023 June 16, 2023	December 21, 2023 March 21, 2024 June 20, 2024 September 19, 2024 December 21, 2023	49 140 231	2,355 2,420 2,484	2,390 2,455			-
21-Dec-23 KE910 21-Mar-24 KE940 20-Jun-24 KE940 19-Sep-24 KE940 SINGLE STOCK FUTURE (SCOM) 21-Dec-23 21-Mar-24 KE940 20-Jun-24 KE940 20-Jun-24 KE940 SINGLE STOCK FUTURE (EQTY) SINGLE STOCK FUTURE (EQTY) 21-Mar-24 KE940 21-Dec-23 KE910 21-Mar-24 KE940 20-Jun-24 KE940 21-Mar-24 KE940 21-Dec-23 KE940 20-Jun-24 KE940 3INGLE STOCK FUTURE (EQTY) SINGLE STOCK FUTURE (KCBG) 21-Dec-23 KE940	00001328 00002540 00003985 00007872 00007872 0000763 00002763 00004108	March 17, 2023 June 16, 2023 September 22, 2023 December 16, 2022 March 17, 2023 June 16, 2023	March 21, 2024 June 20, 2024 September 19, 2024 December 21, 2023	140 231	2,420 2,484	2,455		1	
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20-Jun-24 KE940 19-Sep-24 KE940 SINGLE STOCK FUTURE (SCOM) 21-Dec-23 KE910 21-Mar-24 KE940 20-Jun-24 KE940 19-Sep-24 KE940 21-Dec-23 KE940 21-Jun-24 KE940 21-Dec-23 KE910 21-Dec-23 KE940 21-Dec-24 KE940 20-Jun-24 KE940 20-Jun-24 KE940 19-Sep-24 KE940 SINGLE STOCK FUTURE (KCBG) 21-Dec-23	00002540 00003985 00007872 00007872 00007542 00002763 00004108	June 16, 2023 September 22, 2023 December 16, 2022 March 17, 2023 June 16, 2023	June 20, 2024 September 19, 2024 December 21, 2023	231	2,484				2
19-Sep-24 KE940 SINGLE STOCK FUTURE (SCOM) 21-Dec-23 KE910 21-Dec-23 KE940 20-Jun-24 KE940 20-Jun-24 KE940 19-Sep-24 KE940 SINGLE STOCK FUTURE (EQTY) 21-Dec-23 KE940 21-Mar-24 KE940 20-Jun-24 KE940 21-Mar-24 KE940 19-Sep-24 KE940 19-Sep-24 KE940 19-Sep-24 KE940 SINGLE STOCK FUTURE (KCBG) 21-Dec-23 KE910	00003985 00007872 00001542 00002763 00004108	September 22, 2023 December 16, 2022 March 17, 2023 June 16, 2023	September 19, 2024 December 21, 2023			2,520			2
21-Dec-23 KE910 21-Mar-24 KE940 20-Jun-24 KE940 19-Sep-24 KE940 SINGLE STOCK FUTURE (EQTY) 21-Dec-23 21-Mar-24 KE940 19-Sep-24 KE940 21-Dec-23 KE940 19-Sep-24 KE940 SINGLE STOCK FUTURE (KCBG) 21-Dec-23	00001542 00002763 00004108 00007989	March 17, 2023 June 16, 2023			∠,⊃⊃∠	2,589			-
21-Dec-23 KE910 21-Mar-24 KE940 20-Jun-24 KE940 19-Sep-24 KE940 SINGLE STOCK FUTURE (EQTY) 21-Dec-23 21-Mar-24 KE940 19-Sep-24 KE940 21-Dec-23 KE940 19-Sep-24 KE940 SINGLE STOCK FUTURE (KCBG) 21-Dec-23	00001542 00002763 00004108 00007989	March 17, 2023 June 16, 2023							
21-Mar-24 KE940 20-Jun-24 KE940 19-Sep-24 KE940 SINGLE STOCK FUTURE (EQTY) 21-Dec-23 21-Mar-24 KE940 20-Jun-24 KE940 19-Sep-24 KE940 21-Mar-24 KE940 20-Jun-24 KE940 19-Sep-24 KE940 19-Sep-24 KE940 21-Dec-23 KE940 21-Dec-23 KE940	00001542 00002763 00004108 00007989	March 17, 2023 June 16, 2023		49	12.07	12.10	14	169,100	53
19-Sep-24 KE940 SINGLE STOCK FUTURE (EQTY) 21-Dec-23 KE910 21-Mar-24 KE940 20-Jun-24 KE940 19-Sep-24 KE940 19-Sep-24 KE940 SINGLE STOCK FUTURE (KCBG) 21-Dec-23 KE910	00004108		March 21, 2024	140	12.77	12.99			-
SINGLE STOCK FUTURE (EQTY) 21-Dec-23 KE910 21-Mar-24 KE940 20-Jun-24 KE940 19-Sep-24 KE940 SINGLE STOCK FUTURE (KCBG) 21-Dec-23	0007989	September 22, 2023	June 20, 2024	231	13.23	13.46			-
21-Dec-23 KE910 21-Mar-24 KE940 20-Jun-24 KE940 19-Sep-24 KE940 SINGLE STOCK FUTURE (KCBG) 21-Dec-23			September 19, 2024	322	13.72	13.95			
21-Mar-24 KE940 20-Jun-24 KE940 19-Sep-24 KE940 SINGLE STOCK FUTURE (KCBG) 21-Dec-23									
20-Jun-24 KE940 19-Sep-24 KE940 SINGLE STOCK FUTURE (KCBG) 21-Dec-23		December 16, 2022 March 17, 2023	December 21, 2023 March 21, 2024	49 140	37.71	37.87 39.28	T		4
19-Sep-24 KE940 SINGLE STOCK FUTURE (KCBG) 21-Dec-23	0002987	June 16, 2023	June 20, 2024	231	39.11 40.52	39.28 40.70			
21-Dec-23 KE910	0004322	September 22, 2023	September 19, 2024	322	42.02	42.20			-
21-Dec-23 KE910									
	0008094	December 16, 2022	December 21, 2023	49	15.79	16.51	1	-	26
	0001658	March 17, 2023	March 21, 2024	140	16.37	17.12			10
	0002870	June 16, 2023 September 22, 2023	June 20, 2024 September 19, 2024	231 322	16.97 17.59	17.74 18.40			-
17-36p-24 KE740	0004215	September 22, 2023	September 17, 2024	322	17.37	10.40			
SINGLE STOCK FUTURE (EABL)									
	0008102	December 16, 2022 March 17, 2023	December 21, 2023 March 21, 2024	49 140	125.15 129.80	128.75 133.55			
	0003100	June 16, 2023	June 20, 2024	231	134.50	138.40			-
19-Sep-24 KE940	0004546	September 22, 2023	September 19, 2024	322	139.45	143.50			-
SINGLE STOCK FUTURE (BATK)									
	0008219	December 16, 2022	December 21, 2023	49	422.30	428.35	1		-
	0002094	March 17, 2023	March 21, 2024	140	438.00	444.25			-
20-Jun-24 KE940	0003217	June 16, 2023	June 20, 2024	231	453.85	460.35			
19-Sep-24 KE940	0004652	September 22, 2023	September 19, 2024	322	470.60	477.35			
SINGLE STOCK FUTURE (ABSA)									
	0008326	December 16, 2022	December 21, 2023	49	11.35	11.76	1	11,350	1
	0001872	March 17, 2023	March 21, 2024	140	12.03	12.20			-
	0003092	June 16, 2023 September 22, 2023	June 20, 2024 September 19, 2024	231 322	12.47 12.93	12.64 13.10			-
17-36p-24 KE740	/0004437	September 22, 2023	September 17, 2024	522	12.75	13.10			
SINGLE STOCK FUTURE (NCBA)									
	0008433	December 16, 2022	December 21, 2023	49	39.79	40.06			-
	0002102	March 17, 2023	March 21, 2024	140	41.27	41.55			-
	0003324	June 16, 2023 September 22, 2023	June 20, 2024 September 19, 2024	231 322	42.76 44.34	43.05 44.64			
SINGLE STOCK FUTURE (COOP)				-				T	
	0008540	December 16, 2022	December 21, 2023	49	11.75	11.86			-
	0002219	March 17, 2023 June 16, 2023	March 21, 2024 June 20, 2024	140 231	12.19 12.63	12.30 12.75			
	00003348	September 22, 2023	September 19, 2024	322	13.10	13.22			
SINGLE STOCK FUTURE (SCBK)	0008454	December 1/ 0000	December 01,0000	10	152.00	152.00	10	153.300	
	0008656	December 16, 2022 March 17, 2023	December 21, 2023 March 21, 2024	49 140	153.30 158.15	153.30 159.00	10	153,300	
	0002328	June 16, 2023	June 20, 2024	231	163.85	164.75			
	0004983	September 22, 2023	September 19, 2024	322	169.90	170.85			-
SINGLE STOCK FUTURE (IMHP) 21-Dec-23 KE910	0008763	December 16, 2022	December 21, 2023	49	17.05	17.21			-
	0008783	March 17, 2023	March 21, 2023	140	17.05	17.21			
20-Jun-24 KE940	0003878	June 16, 2023	June 20, 2024	231	18.32	18.49			-
	0005097	September 22, 2023	September 19, 2024	322	19.00	19.17			
Тс		Volumes		Total Va			Total Open		

Nominal:

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

	SSF- 100	0 below Kes.100	
	100	abovo Kor 100	

100 above Ke INDEX-100 MINI-INDEX - 10

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