NSE nairobi securitie exchange Dicever Opportunity	25 e							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 5, 2023
INDEX (N25I)			~						
21-Dec-23 21-Mar-24	KE9100007765 KE9400001435	December 16, 2022 March 17, 2023	December 21, 2023 March 21, 2024	16 107	2,438 2,508	2,425 2,494			
20-Jun-24	KE9400002656	June 16, 2023	June 20, 2024	198	2,576	2,562			-
19-Sep-24	KE9400004090	September 22, 2023	September 19, 2024	289	2,647	2,633			-
INDEX (25MN)									
21-Dec-23	KE9100007658	December 16, 2022	December 21, 2023	16	2,438	2,425			2
21-Mar-24	KE9400001328	March 17, 2023	March 21, 2024	107	2,508	2,494			2
20- Jun-24 19-Sep-24	KE9400002540 KE9400003985	June 16, 2023 September 22, 2023	June 20, 2024 September 19, 2024	198 289	2,576 2,647	2,562 2,633			-
SINGLE STOCK FUTURE (SCO) 21-Dec-23	M) KE9100007872	December 16, 2022	December 21, 2023	16	14.87	14.30			20
21-Mar-24	KE9400001542	March 17, 2023	March 21, 2024	107	15.44	15.13			-
20- Jun-24	KE9400002763	June 16, 2023	June 20, 2024	198	16.01	15.69			-
19-Sep-24	KE9400004108	September 22, 2023	September 19, 2024	289	16.61	16.28			-
SINGLE STOCK FUTURE (EQTY									
21-Dec-23	KE9100007989	December 16, 2022	December 21, 2023	16	37.84	38.20			4
21-Mar-24 20-Jun-24	KE9400001765 KE9400002987	March 17, 2023 June 16, 2023	March 21, 2024 June 20, 2024	107 198	39.28 40.72	39.66 41.12			
19-Sep-24	KE9400004322	September 22, 2023	September 19, 2024	289	42.24	42.65			-
SINGLE STOCK FUTURE (KCBC	2)								
21-Dec-23	KE9100008094	December 16, 2022	December 21, 2023	16	18.34	18.20			10
21-Mar-24	KE9400001658	March 17, 2023	March 21, 2024	107	19.04	18.89			5
20- Jun-24 19-Sep-24	KE9400002870 KE9400004215	June 16, 2023 September 22, 2023	June 20, 2024 September 19, 2024	198 289	19.74 20.48	19.59 20.32			-
17-3ep-24	KE7400004213	3epiembei 22, 2023	3eptember 17, 2024	207	20.40	20.32			
SINGLE STOCK FUTURE (EABL								1	
21-Dec-23 21-Mar-24	KE9100008102 KE9400001989	December 16, 2022 March 17, 2023	December 21, 2023 March 21, 2024	16 107	112.55	112.55 116.85			
20-Jun-24	KE9400003100	June 16, 2023	June 20, 2024	198	121.10	121.15			
19-Sep-24	KE9400004546	September 22, 2023	September 19, 2024	289	125.65	125.70			-
SINGLE STOCK FUTURE (BATK	1								
21-Dec-23	KE9100008219	December 16, 2022	December 21, 2023	16	408.75	412.15			-
21-Mar-24	KE9400002094	March 17, 2023	March 21, 2024	107	424.30	427.90			-
20-Jun-24	KE9400003217	June 16, 2023	June 20, 2024	198	439.95	443.65			-
19-Sep-24	KE9400004652	September 22, 2023	September 19, 2024	289	456.35	460.20			-
SINGLE STOCK FUTURE (ABSA	1)								
21-Dec-23	KE9100008326	December 16, 2022	December 21, 2023	16	11.15	11.26			1
21-Mar-24	KE9400001872	March 17, 2023	March 21, 2024	107	11.58	11.69			-
20- Jun-24 19-Sep-24	KE9400003092 KE9400004439	June 16, 2023 September 22, 2023	June 20, 2024 September 19, 2024	198 289	12.01 12.45	12.12 12.57			
17-3ep-24	RE7400004437	3epiembei 22, 2023	3eptember 17, 2024	207	12.45	12.37			
SINGLE STOCK FUTURE (NCB)	A)								
21-Dec-23	KE9100008433	December 16, 2022	December 21, 2023	16	39.64	38.35			10
21-Mar-24	KE9400002102	March 17, 2023	March 21, 2024	107	41.16	39.82			-
20-Jun-24 19-Sep-24	KE9400003324 KE9400004769	June 16, 2023 September 22, 2023	June 20, 2024 September 19, 2024	198 289	42.67 44.26	41.28 42.82			-
	•								
SINGLE STOCK FUTURE (COC							-	1	
21-Dec-23	KE9100008540	December 16, 2022	December 21, 2023	16 107	11.36 11.79	11.36 11.79			31
21-Mar-24 20-Jun-24	KE9400002219 KE9400003548	March 17, 2023 June 16, 2023	March 21, 2024 June 20, 2024	10/	12.22	11./9			-
19-Sep-24	KE9400004876	September 22, 2023	September 19, 2024	289	12.68	12.68			-
SINGLE STOCK FUTURE (SCBK 21-Dec-23	KE9100008656	December 16, 2022	December 21, 2023	16	159.30	156.05			4
21-Dec-23 21-Mar-24	KE9400002326	March 17, 2022	March 21, 2023	107	165.35	162.05			-
20-Jun-24	KE9400003654	June 16, 2023	June 20, 2024	198	171.45	168.00			-
19-Sep-24	KE9400004983	September 22, 2023	September 19, 2024	289	177.85	174.25			-
SINGLE STOCK FUTURE (IMHP	1								
21-Dec-23) KE9100008763	December 16, 2022	December 21, 2023	16	17.54	17.44			-
21-Mar-24	KE9400002433	March 17, 2023	March 21, 2024	107	18.20	18.11			-
20-Jun-24	KE9400003878	June 16, 2023	June 20, 2024	198	18.87	18.77			-
19-Sep-24	KE9400005097	September 22, 2023	September 19, 2024	289	19.58	19.48			-
	Total \ Today	Volumes Previous 2		Total Va Today -	Previous 28,600		Total Open Today 91	Interest Previous 91	
1			L						

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	above Kes.100

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