nairobi securities exchange Oxover Opportunity			DEDIVATIVE	DDICTICT				ne	NSE Derivatives Market
Contract Type	ISIN	Listing Date	DERIVATIVES Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts December 18, 2023
INDEX (N25I)	KE9100007765	D = = == 17 00001	D	2.1	0.2/1	0.270			
21-Dec-23 21-Mar-24	KE940001435	December 16, 2022 March 17, 2023	December 21, 2023 March 21, 2024	3 94	2,361 2,427	2,378 2,446			-
20-Jun-24	KE9400001433	June 16, 2023	June 20, 2024	185	2,427	2,446			-
19-Sep-24	KE9400004090	September 22, 2023	September 19, 2024	276	2,565	2,584			-
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INDEX (25MN)									
21-Dec-23	KE9100007658	December 16, 2022	December 21, 2023	3	2,361	2,378			2
21-Mar-24	KE9400001328	March 17, 2023	March 21, 2024	94	2,427	2,446			2
20-Jun-24	KE9400002540	June 16, 2023	June 20, 2024	185	2,496	2,515			-
19-Sep-24	KE9400003985	September 22, 2023	September 19, 2024	276	2,565	2,584			-
SINGLE STOCK FUTURE (SCOM)									
21-Dec-23	KE9100007872	December 16, 2022	December 21, 2023	3	13.55	14.12	2	27,100	19
21-Mar-24	KE9400001542	March 17, 2023	March 21, 2024	94	14.38	14.66		2,,,,,,	-
20-Jun-24	KE9400001342	June 16, 2023	June 20, 2024	185	14.93	15.21			-
19-Sep-24	KE9400004108	September 22, 2023	September 19, 2024	276	15.48	15.78			-
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SINGLE STOCK FUTURE (EQTY)									
21-Dec-23	KE9100007989	December 16, 2022	December 21, 2023	3	35.58	35.76			4
21-Mar-24	KE9400001765	March 17, 2023	March 21, 2024	94	36.92	37.12			-
20-Jun-24	KE9400002987	June 16, 2023	June 20, 2024	185	38.31	38.52			-
19-Sep-24	KE9400004322	September 22, 2023	September 19, 2024	276	39.74	39.96			-
SINGLE STOCK FUTURE (KCBG)									
21-Dec-23	KE9100008094	December 16, 2022	December 21, 2023	3	19.32	19.13			10
21-Mar-24	KE9400001658	March 17, 2023	March 21, 2024	94	20.04	19.86			5
20-Jun-24	KE9400002870	June 16, 2023	June 20, 2024	185	20.80	20.61			-
19-Sep-24	KE9400004215	September 22, 2023	September 19, 2024	276	21.57	21.38			-
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SINGLE STOCK FUTURE (EABL)									
21-Dec-23	KE9100008102	December 16, 2022	December 21, 2023	3	109.80	111.15			-
21-Mar-24	KE9400001989	March 17, 2023	March 21, 2024	94	113.95	115.40			-
20-Jun-24	KE9400003100	June 16, 2023	June 20, 2024 September 19, 2024	185	118.25	119.75			-
19-Sep-24	KE9400004546	September 22, 2023	September 19, 2024	276	122.65	124.20			-
SINGLE STOCK FUTURE (BATK)									
21-Dec-23	KE9100008219	December 16, 2022	December 21, 2023	3	410.30	410.65			
21-Mar-24	KE9400002094				425.75	426.25			4
	_	March 17, 2023	March 21, 2024	94					- 4
20-Jun-24 19-Sep-24	KE9400003217 KE9400004652	June 16, 2023 September 22, 2023	June 20, 2024 September 19, 2024	185 276	441.85 458.30	442.40 458.85			-
17-3ep-24	RE7400004032	September 22, 2025	September 17, 2024	2/0	430.30	430.03	l l		
SINGLE STOCK FUTURE (ABSA)									
21-Dec-23	KE9100008326	December 16, 2022	December 21, 2023	3	11.31	11.32			1
21-Dec-23 21-Mar-24	_	March 17, 2023		94	11.73	11.75			ı
	KE9400001872		March 21, 2024						-
20-Jun-24 19-Sep-24	KE940003092 KE9400004439	June 16, 2023 September 22, 2023	June 20, 2024 September 19, 2024	185 276	12.18 12.63	12.19 12.65			-
17-3ep-24	KL7400004437	36P16111061 22, 2023	36P16111081 17, 2024	2/0	12.03	12.03	l l		
SINGLE STOCK FUTURE (NCBA)									
21-Dec-23	KE9100008433	December 16, 2022	December 21, 2023	3	39.68	39.77	1		
21-Dec-23 21-Mar-24	KE9400002102	March 17, 2023	March 21, 2024	94	41.17	41.28	 		-
									-
20-Jun-24 19-Sep-24	KE9400003324 KE9400004769	June 16, 2023 September 22, 2023	June 20, 2024 September 19, 2024	185 276	42.73 44.32	42.84 44.43	 		-
17-3ep-24	KE7400004767	September 22, 2023	September 17, 2024	2/0	44.32	44.43	l l		-
SINGLE STOCK FUTURE (COOP)									
21-Dec-23	KE9100008540	December 16, 2022	December 21, 2023	3	11.06	11.28	1		21
21-Dec-23 21-Mar-24	KE9100008540 KE9400002219	March 17, 2023	March 21, 2024	94	11.06	11.28	l .		21
	KE9400002219 KE9400003548				11.4/		 		-
20-Jun-24 19-Sep-24	KE9400003548 KE9400004876	June 16, 2023 September 22, 2023	June 20, 2024 September 19, 2024	185 276	12.35	12.03 12.48			-
17-3ep-24	NL /4000040 / 0	36p16111061 22, 2023	36p16111081 17, 2024	2/0	12.33	12.40	J		
SINGLE STOCK FUTURE (SCBK)									
21-Dec-23	KE9100008656	December 14, 2022	December 21, 2023	3	156 10	155.75	1		5
21-Dec-23 21-Mar-24	KE9400002326	March 17, 2023	March 21, 2024	94	162.00	161.65	l .		3
	KE9400002326 KE9400003654	June 16, 2023	June 20, 2024	185					-
20-Jun-24 19-Sep-24	KE9400003654 KE9400004983		June 20, 2024 September 19, 2024		168.10	167.75	ļ		-
17-3ep-24	NE7400004783	September 22, 2023	3eptember 17, 2024	276	174.35	174.00	l l		-
SINGLE STOCK FUTURE (IMHP)									
21-Dec-23	KE9100008763	December 16, 2022	December 21, 2023	3	17.46	17.53			
21-Dec-23 21-Mar-24	KE9400002433	March 17, 2023	March 21, 2024	94	18.12	18.19	 		
	KE9400002433 KE9400003878								=
20-Jun-24 19-Sep-24	KE9400003878 KE9400005097	June 16, 2023 September 22, 2023	June 20, 2024 September 19, 2024	185 276	18.81 19.51	18.88 19.59	ļ		-
17-3ep-24	KL740000307/	36p16111061 22, 2023	35picilibel 17, 2024	2/0	17.31	17.37	ı L		

Total Volumes				
Today	Previous			
2	12			

iolal value					
Today	Previous				
27,100	135,400				

Total Open Interest					
Today	Previous				
73	71				

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

Nominal: MINI-NOEX 10

**Nominal: Will mini-NOEX 10

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