nairobi securities exchange Otrover Opportunity			DEALLA VILLE					n	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 November 14, 2023
INDEX (N25I)									
21-Dec-23	KE9100007765	December 16, 2022	December 21, 2023	37	2,357	2,335			-
21-Mar-24 20-Jun-24	KE9400001435 KE9400002656	March 17, 2023 June 16, 2023	March 21, 2024 June 20, 2024	128 219	2,424 2,490	2,402 2,467			-
19-Sep-24	KE9400004090	September 22, 2023	September 19, 2024	310	2,559	2,536			-
INDEX (25MN) 21-Dec-23	KE9100007658	December 16, 2022	December 21, 2023	37	2,357	2,335			2
21-Mar-24	KE9400001328	March 17, 2023	March 21, 2024	128	2,424	2,402			2
20-Jun-24	KE9400002540	June 16, 2023	June 20, 2024	219	2,490	2,467			-
19-Sep-24	KE9400003985	September 22, 2023	September 19, 2024	310	2,559	2,536			-
SINGLE STOCK FUTURE (SCOM)									
21-Dec-23	KE9100007872	December 16, 2022	December 21, 2023	37	12.57	12.30	2	25,150	15
21-Mar-24	KE9400001542	March 17, 2023	March 21, 2024	128	13.98	14.22			-
20-Jun-24	KE9400002763	June 16, 2023	June 20, 2024	219	14.50	14.74			-
19-Sep-24	KE9400004108	September 22, 2023	September 19, 2024	310	15.04	15.29			-
SINGLE STOCK FUTURE (EQTY)									
21-Dec-23	KE9100007989	December 16, 2022	December 21, 2023	37	38.07	37.83			4
21-Mar-24	KE9400001765	March 17, 2023	March 21, 2024	128	39.53	39.28			=
20-Jun-24 19-Sep-24	KE9400002987 KE9400004322	June 16, 2023 September 22, 2023	June 20, 2024 September 19, 2024	219 310	40.98 42.51	40.72 42.24			-
17-3ep-24	KL7400004322	September 22, 2025	September 17, 2024	310	42.31	42.24	I		
SINGLE STOCK FUTURE (KCBG)									
21-Dec-23	KE9100008094	December 16, 2022	December 21, 2023	37	16.16	16.50			29
21-Mar-24 20-Jun-24	KE9400001658 KE9400002870	March 17, 2023 June 16, 2023	March 21, 2024 June 20, 2024	128 219	16.78 17.40	15.86 16.44			10
19-Sep-24	KE9400004215	September 22, 2023	September 19, 2024	310	18.04	17.06			-
-							L. L		
SINGLE STOCK FUTURE (EABL)	V5010000100	I D I 1/ 0000	D 1 01 0000	27.	110.00	100 /5	1		
21-Dec-23 21-Mar-24	KE9100008102 KE9400001989	December 16, 2022 March 17, 2023	December 21, 2023 March 21, 2024	37 128	119.20 123.75	120.65 125.30			-
20-Jun-24	KE9400001787	June 16, 2023	June 20, 2024	219	128.35	129.90			-
19-Sep-24	KE9400004546	September 22, 2023	September 19, 2024	310	133.10	134.75			-
SINGLE STOCK FUTURE (BATK)	KE010000010	D	D	27	410.10	400.05			
21-Dec-23 21-Mar-24	KE9100008219 KE9400002094	December 16, 2022	December 21, 2023	37	410.10 425.75	408.95			-
21-Mar-24 20-Jun-24	KE9400002094 KE9400003217	March 17, 2023 June 16, 2023	March 21, 2024 June 20, 2024	128 219	441.45	424.60 440.25			=
19-Sep-24	KE9400003217	September 22, 2023	September 19, 2024	310	457.90	456.65			-
,							L. L.		
SINGLE STOCK FUTURE (ABSA)									
21-Dec-23	KE9100008326	December 16, 2022	December 21, 2023	37	11.19	10.90			1
21-Mar-24	KE9400001872	March 17, 2023	March 21, 2024	128	11.62	11.32			-
20-Jun-24 19-Sep-24	KE9400003092 KE9400004439	June 16, 2023 September 22, 2023	June 20, 2024 September 19, 2024	219 310	12.04 12.49	11.74 12.17			-
17-3ep-24	KE7400004437	september 22, 2023	September 17, 2024	310	12.47	12.17	I		=
SINGLE STOCK FUTURE (NCBA)									
21-Dec-23	KE9100008433	December 16, 2022	December 21, 2023	37	36.86	35.50			-
21-Mar-24	KE9400002102	March 17, 2023	March 21, 2024	128	38.27	36.85			
20-Jun-24	KE9400003324	June 16, 2023	June 20, 2024	219	39.68	38.21			-
19-Sep-24	KE9400004769	September 22, 2023	September 19, 2024	310	41.15	39.64			-
SINGLE STOCK FUTURE (COOP)									
21-Dec-23	KE9100008540	December 16, 2022	December 21, 2023	37	11.19	10.80			31
21-Mar-24	KE9400002219	March 17, 2023	March 21, 2024	128	11.62	11.21			-
20-Jun-24	KE9400003548	June 16, 2023	June 20, 2024	219	12.04	11.63			-
19-Sep-24	KE9400004876	September 22, 2023	September 19, 2024	310	12.49	12.06			-
SINGLE STOCK FUTURE (SCBK)	KE01000004E4	December 17 2000	December 21, 2022	27 [	150.05	140.00	ı		1
21-Dec-23 21-Mar-24	KE9100008656 KE9400002326	March 17, 2023	December 21, 2023 March 21, 2024	128	150.95	148.90			I I
21-Mar-24 20-Jun-24	KE9400002326 KE9400003654	June 16, 2023	June 20, 2024	219	156.70 162.45	160.30			-
19-Sep-24	KE9400004983	September 22, 2023	September 19, 2024	310	168.55	166.25	-		-
SINGLE STOCK FUTURE (IMHP)									
21-Dec-23	KE9100008763	December 16, 2022	December 21, 2023	37	17.52	17.75			E
21-Mar-24	KE9400002433	March 17, 2023	March 21, 2024	128	18.19	18.43			-
20-Jun-24 19-Sep-24	KE9400003878 KE9400005097	June 16, 2023 September 22, 2023	June 20, 2024 September 19, 2024	219 310	18.86 19.56	19.11 19.82			-
17-3ep-24	NE740000507/	3eprember 22, 2023	3eptember 17, 2024	310	17.36	17.52	ı		-
	Taint	Valumos		Total Va		ı	Total Open	Interest	

Total Volumes					
Today	Previous				
2	4				

Total Value					
Today	Previous				
25,150	61,800				

Total Open Interest				
Today	Previous			
95	95			

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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