nairobi securities exchange Dirow Opportunity								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 October 27, 2023
INDEX (N25I) 21-Dec-23	KE9100007765	D 1/ 0000	D   01 0000		0.405.1	0.400			
21-Dec-23 21-Mar-24	KE9400001435	December 16, 2022 March 17, 2023	December 21, 2023 March 21, 2024	55 146	2,435 2,502	2,438 2,504			
20-Jun-24	KE9400002656	June 16, 2023	June 20, 2024	237	2,568	2,570			-
19-Sep-24	KE9400004090	September 22, 2023	September 19, 2024	328	2,638	2,638			-
INDEX (25MN)									
21-Dec-23	KE9100007658	December 16, 2022	December 21, 2023	55	2,435	2,438			2
21-Mar-24 20-Jun-24	KE9400001328 KE9400002540	March 17, 2023 June 16, 2023	March 21, 2024 June 20, 2024	146 237	2,502 2,568	2,504 2,570			2
19-Sep-24	KE9400003985	September 22, 2023	September 19, 2024	328	2,638	2,638			
SINGLE STOCK FUTURE (SCOM 21-Dec-23	) KE9100007872	December 16, 2022	December 21, 2023	55	12.62	12.45	13	164,150	47
21-Mar-24	KE9400001542	March 17, 2023	March 21, 2024	146	13.22	16.02			-
20-Jun-24	KE9400002763 KE9400004108	June 16, 2023	June 20, 2024	237	13.70	13.64			-
19-Sep-24	KE9400004108	September 22, 2023	September 19, 2024	328	14.21	14.14			-
SINGLE STOCK FUTURE (EQTY)									
21-Dec-23 21-Mar-24	KE9100007989	December 16, 2022 March 17, 2023	December 21, 2023 March 21, 2024	55	38.76	38.43			4
21-Mar-24 20-Jun-24	KE9400001765 KE9400002987	June 16, 2023	June 20, 2024	146 237	40.20 41.66	39.81 41.09			-
19-Sep-24	KE9400004322	September 22, 2023	September 19, 2024	328	43.20	42.58			-
SINGLE STOCK FUTURE (KCBG)									
21-Dec-23	KE9100008094	December 16, 2022	December 21, 2023	55	18.22	22.06	I	1	19
21-Mar-24	KE9400001658	March 17, 2023	March 21, 2024	146	18.90	22.85			-
20- Jun-24 19-Sep-24	KE9400002870 KE9400004215	June 16, 2023 September 22, 2023	June 20, 2024 September 19, 2024	237 328	19.59 20.31	19.90 20.63	]		-
17-3ep-24	RE7400004213	3epiembei 22, 2023	September 17, 2024	520	20.51	20.05			
SINGLE STOCK FUTURE (EABL)				1				1	
21-Dec-23 21-Mar-24	KE9100008102 KE9400001989	December 16, 2022 March 17, 2023	December 21, 2023 March 21, 2024	55 146	131.05 135.95	137.85 142.75			
20-Jun-24	KE9400003100	June 16, 2023	June 20, 2024	237	140.85	144.05			-
19-Sep-24	KE9400004546	September 22, 2023	September 19, 2024	328	146.05	149.30			-
SINGLE STOCK FUTURE (BATK)									
21-Dec-23	KE9100008219	December 16, 2022	December 21, 2023	55	426.90	437.60		1	-
21-Mar-24	KE9400002094	March 17, 2023	March 21, 2024	146	442.75	453.20			-
20-Jun-24	KE9400003217	June 16, 2023	June 20, 2024	237	458.75	457.40			-
19-Sep-24	KE9400004652	September 22, 2023	September 19, 2024	328	475.75	474.10			-
SINGLE STOCK FUTURE (ABSA)									
21-Dec-23	KE9100008326	December 16, 2022	December 21, 2023	55	12.09	12.26			-
21-Mar-24	KE9400001872	March 17, 2023	March 21, 2024	146	12.54	12.70			-
20-Jun-24 19-Sep-24	KE9400003092 KE9400004439	June 16, 2023 September 22, 2023	June 20, 2024 September 19, 2024	237 328	12.99 13.47	12.98 13.46			-
17-3ep-24	RE/40000443/	September 22, 2023	September 17, 2024	520	13.47	13.40			
SINGLE STOCK FUTURE (NCBA)									
21-Dec-23	KE9100008433	December 16, 2022	December 21, 2023	55	39.78	38.64			-
21-Mar-24	KE9400002102	March 17, 2023	March 21, 2024	146	41.26	40.02			-
20- Jun-24 19-Sep-24	KE9400003324 KE9400004769	June 16, 2023 September 22, 2023	June 20, 2024 September 19, 2024	237 328	42.75 44.34	42.62 44.17			-
	•								
SINGLE STOCK FUTURE (COOP									
21-Dec-23	KE9100008540	December 16, 2022	December 21, 2023	55	12.04	12.26			-
21-Mar-24 20-Jun-24	KE9400002219 KE9400003548	March 17, 2023 June 16, 2023	March 21, 2024 June 20, 2024	146 237	12.48 12.94	12.70 12.87			-
19-Sep-24	KE9400004876	September 22, 2023	September 19, 2024	328	13.41	13.34			
SINGLE STOCK FUTURE (SCBK)	KE0100000/5/	December 1/ 0000	December 01,0000		1/20.10	1/0.00		-	
21-Dec-23 21-Mar-24	KE9100008656 KE9400002326	December 16, 2022 March 17, 2023	December 21, 2023 March 21, 2024	55 146	153.10 158.80	160.80 166.55			-
20-Jun-24	KE9400002328	June 16, 2023	June 20, 2024	237	164.55	166.90			
19-Sep-24	KE9400004983	September 22, 2023	September 19, 2024	328	170.65	173.00			-
SINGLE STOCK FUTURE (IMHP) 21-Dec-23	KE9100008763	December 16, 2022	December 21, 2023	55	17.65	18.41		1	-
21-Dec-23 21-Mar-24	KE9400002433	March 17, 2023	March 21, 2023	146	17.65	18.41			
20-Jun-24	KE9400003878	June 16, 2023	June 20, 2024	237	18.97	19.17			-
19-Sep-24	KE9400005097	September 22, 2023	September 19, 2024	328	19.67	19.87			-
	Total V Today 13	/olumes Previous		Total Va Today 164,150	lue Previous 12,450		Total Open Today 74	Interest Previous 69	

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

INDEX-	100
MINI-IN	IDEX - 10

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