nairobi securities exchange Drever Oppertunity								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 September 20, 2023
INDEX (N25I) 21-Sep-23	KE8000003767	September 1( 2022	September 21, 2023	11	0.502	2.527			
21-Sep-23 21-Dec-23	KE9100007765	September 16, 2022 December 16, 2022	December 21, 2023	92	2,523 2,584	2,536 2,598			-
21-Mar-24	KE9400001435	March 17, 2023	March 21, 2024	183	2,646	2,660			-
20-Jun-24	KE9400002656	June 16, 2023	June 20, 2024	274	2,713	2,728			-
INDEX (25MN)									
21-Sep-23	KE8000003650 KE9100007658	September 16, 2022	September 21, 2023	1	2,523	2,536			1
21-Dec-23 21-Mar-24	KE9400001328	December 16, 2022 March 17, 2023	December 21, 2023 March 21, 2024	92 183	2,584 2,646	2,598 2,660			2
20-Jun-24	KE9400002540	June 16, 2023	June 20, 2024	274	2,713	2,728			-
SINGLE STOCK FUTURE (SCOM)									
21-Sep-23	KE8000003874	September 16, 2022	September 21, 2023	1	15.31	15.41	9	137,800	22
21-Dec-23	KE9100007872 KE9400001542	December 16, 2022	December 21, 2023	92	15.52	15.94			-
21-Mar-24 20-Jun-24	KE9400001542	March 17, 2023 June 16, 2023	March 21, 2024 June 20, 2024	183 274	16.05 16.61	16.48 17.06			-
SINGLE STOCK FUTURE (EQTY) 21-Sep-23	KE8000004096	September 16, 2022	September 21, 2023	1	37.01	37.02			24
21-3ep-23 21-Dec-23	KE9100007989	December 16, 2022	December 21, 2023	92	38.29	38.30			- 24
21-Mar-24	KE9400001765	March 17, 2023	March 21, 2024	183	39.58	39.60			
20-Jun-24	KE9400002987	June 16, 2023	June 20, 2024	274	40.98	40.99			-
SINGLE STOCK FUTURE (KCBG)									
21-Sep-23	KE8000004104	September 16, 2022	September 21, 2023	1	22.36	22.36			19
21-Dec-23 21-Mar-24	KE9100008094 KE9400001658	December 16, 2022 March 17, 2023	December 21, 2023 March 21, 2024	92 183	22.12 22.87	22.13 22.88			-
20-Jun-24	KE9400002870	June 16, 2023	June 20, 2024	274	23.68	23.69			-
SINGLE STOCK FUTURE (EABL)									
21-Sep-23	KE8000004328	September 16, 2022	September 21, 2023	1	134.00	134.05			3
21-Dec-23	KE9100008102	December 16, 2022	December 21, 2023	92	138.65	138.70			-
21-Mar-24 20-Jun-24	KE9400001989 KE9400003100	March 17, 2023 June 16, 2023	March 21, 2024 June 20, 2024	183 274	143.35 148.40	143.40 148.45			-
20-3011-24	RE/400003100	JUNE 10, 2023	JULIE 20, 2024	2/4	140.40	140.45			
SINGLE STOCK FUTURE (BATK)	_								
21-Sep-23 21-Dec-23	KE8000004435 KE9100008219	September 16, 2022 December 16, 2022	September 21, 2023 December 21, 2023	1 92	420.10 434.60	420.50 435.00			- 11
21-Mar-24	KE9400002094	March 17, 2023	March 21, 2024	183	449.30	449.75			-
20-Jun-24	KE9400003217	June 16, 2023	June 20, 2024	274	465.15	465.60			-
SINGLE STOCK FUTURE (ABSA) 21-Sep-23	KE8000004542	September 16, 2022	September 21, 2023	11	11.75	11.61			-
21-Dec-23	KE9100008326	December 16, 2022	December 21, 2023	92	12.16	12.01			-
21-Mar-24	KE9400001872	March 17, 2023	March 21, 2024	183	12.57	12.42			-
20-Jun-24	KE9400003092	June 16, 2023	June 20, 2024	274	13.01	12.85			-
SINGLE STOCK FUTURE (NCBA)									
21-Sep-23	KE8000004658	September 16, 2022	September 21, 2023	1	37.16	37.32			2
21-Dec-23	KE9100008433	December 16, 2022	December 21, 2023	92	38.44	38.61			-
21-Mar-24 20-Jun-24	KE9400002102 KE9400003324	March 17, 2023 June 16, 2023	March 21, 2024 June 20, 2024	183 274	39.75 41.14	39.92 41.33			-
20-JUII*24	RE7400003024	30110 10, 2023	30110 20, 2024	2/4	41.14	41.00			-
SINGLE STOCK FUTURE (COOP)									
21-Sep-23 21-Dec-23	KE8000004765 KE9100008540	September 16, 2022 December 16, 2022	September 21, 2023 December 21, 2023	1 92	11.85	11.86			-
21-Dec-23 21-Mar-24	KE9400002219	March 17, 2023	March 21, 2023	183	12.28	12.27			-
20-Jun-24	KE9400003548	June 16, 2023	June 20, 2024	274	13.12	13.13			-
SINGLE STOCK FUTURE (SCBK) 21-Sep-23	KE8000004872	September 16, 2022	September 21, 2023	1	161.05	161.10			1
21-Sep-23 21-Dec-23	KE9100008656	December 16, 2022	December 21, 2023	92	160.55	160.60			
21-Mar-24	KE9400002326	March 17, 2023	March 21, 2024	183	166.00	166.05			-
20-Jun-24	KE9400003654	June 16, 2023	June 20, 2024	274	171.85	171.90			-
SINGLE STOCK FUTURE (IMHP)									
21-Sep-23	KE8000004989	September 16, 2022	September 21, 2023	1	18.16	18.01			-
21-Dec-23	KE9100008763	December 16, 2022	December 21, 2023	92	18.78	18.63			-
21-Mar-24 20-Jun-24	KE9400002433 KE9400003878	March 17, 2023 June 16, 2023	March 21, 2024 June 20, 2024	183 274	19.42 20.10	19.26 19.94			-
20-JUN-24	NE74000038/8	June 16, 2023	JULIE 20, 2024	2/4	20.10	17.74			-
	Total V Today 9	Volumes Previous -		Total Va Today 137,800	lue Previous -		Total Open Today 87	Interest Previous 90	

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: 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. SEF: 1000 "uncy.rgn"

100	above	Kes.1

DISCLAIMER: Utmost care has been taken in the preparation of this report. However, the Nairobi Securities Exchange does not warrant accuracy, adequacy or completeness of this information and expressly disclaims liability for errors or omissions in this information. No warranty of any kind, implied, express or statutory is given in conjunction with the information.