NOTE COLD   1985   19	nairobi securities exchange			DEBIVATIVES	DDICELIST.				ne	NSE Derivatives Market
19   19   19   19   19   19   19   19	Contract Type	ISIN		Expiry	Days to					Contracts
30 Juny 24	INDEX (N25I)									
19-19-24										-
## PARCE   MERITAGE   December   P. 2020   336   2.635   2.646										
21   Marc 24										
21   Marc 24										
20 Jun 24		KE0400001330	March 17 2023	March 21 2024	93	2.440	2 437			2
T-Spe-24										
SINGELSTOCK FUTURE (SCOM)   SET-000001542   Morch 17, 2001   Morch 21, 2001   ST   14.15   14.15   Morch 21, 2001   Morch 21, 2001   ST   14.15   Morch 21, 2001   Morch 21, 2		KE9400003985		September 19, 2024						-
21-Mon-24	19-Dec-24	KE9400005105	December 22, 2023	December 19, 2024	356	2,655	2,648			
21-Mon-24	CINICIT STOCK FUTURE (SCOAL)									
23 June 24		KE9400001542	March 17, 2023	March 21, 2024	83	14.37	14.16			-
In Proc. 24										-
SINGLE STOCK FUTURE (COTY)  21 - Mar-24  17 - Sep-24  18 - Sep-24  19	19-Sep-24	KE9400004108	September 22, 2023	September 19, 2024	265	15.48	15.26			-
21-Mor 24	19-Dec-24	KE9400005329	December 22, 2023	December 19, 2024	356	16.08	15.83			
21-Mor 24	SINGLE STOCK FIITURE (FOTY)									
19-Sep-24	21-Mar-24	KE9400001765	March 17, 2023	March 21, 2024	83	34.00	34.02	20	680,000	27
SINGESTOCK FUTURE (CASI)  21-Mar-24  EE9400005195  Morch 12, 2023  Morch 12, 2023  Morch 12, 2023  Morch 24, 2023  Morch 27, 2024  Morch 12, 2023  Morch 27, 2024  Morch 27, 2025  Morch 27, 2024  Morch 27, 2			June 16, 2023	June 20, 2024	174					=
SINGLE STOCK FUTURE (KCBG)   21-Mar-24   KE9400001458   March 17, 2022   March 21, 2024   83   72,64   72,75   5   5   5   5   5   5   5   5   5										-
21-Mar-24	19-Dec-24	KEY4U0005543	December 22, 2023	December 19, 2024	356	38.92	39.11			l .
21-Mar-24	SINGLE STOCK FUTURE (KCBG)									
17-Sep-24		KE9400001658	March 17, 2023	March 21, 2024	83	22.64	22.75			5
SINGESTOCK FUTURE (ASK)  21-Mar: 24  KE9400005436  December 22: 2023  March 17, 2024  Single STOCK FUTURE (ASK)  22-Mar: 24  KE9400005746  March 17, 2023  March 27, 2024  March 17, 2023  March 27, 2024  March 17, 2023  March 27, 2024  March 17, 2023  March 21, 2024  March 24, 2025  March 22, 2025  March 22, 2025  March 22, 2025  March 22, 2025  Mar										-
SINGLE STOCK FUTURE (EABL)  21-Mar-24  KE\$400001989  Morch 17, 2023  Morch 21, 2024  83  117, 85  118, 10  22-Jun-24  KE\$400001980  Jone 16, 2023  June 20, 2024  174  122, 30  122, 25  179-5ep-24  KE\$400001464  September 22, 2023  September 19, 2024  245  131, 85										-
21-Mar-24 KE9400001989 March 17, 2023 March 21, 2024 83 117,85 118.10 20-Jun-24 KE9400003100 June 16, 2023 June 20, 2024 174 122,30 122,56 179-Sep-24 KE9400005464 September 22, 2023 September 19, 2024 26,5 126,95 127,25 179-Sep-24 KE940000546 December 22, 2023 December 19, 2024 26,5 126,95 127,25 179-Sep-24 KE9400005764 December 22, 2023 December 19, 2024 83 421,25 421,30 21-Mar-24 KE940000377 June 16, 2023 June 20, 2024 83 421,25 421,30 179-Sep-24 KE9400005873 December 22, 2023 September 19, 2024 26,5 43,30 47,45 179-Sep-24 KE9400005873 December 22, 2023 September 19, 2024 26,5 43,30 47,05 179-Sep-24 KE9400005873 December 22, 2023 December 19, 2024 26,5 43,30 47,135 47,075 21-Mar-24 KE9400005873 December 22, 2023 September 19, 2024 26,5 43,30 47,135 47,075 21-Mar-24 KE9400005873 December 22, 2023 December 19, 2024 83 11,84 11,79 21-Mar-24 KE9400005872 June 16, 2023 June 20, 2024 174 12,29 12,24 179-Sep-24 KE940000439 September 22, 2023 September 19, 2024 26,5 12,75 12,70 179-Sep-24 KE9400005859 December 22, 2023 December 19, 2024 26,5 12,75 12,70 179-Sep-24 KE9400005859 December 22, 2023 December 19, 2024 26,5 12,75 12,70 179-Sep-24 KE9400005859 December 22, 2023 December 19, 2024 26,5 13,24 13,17  SINGLE STOCK FUTURE (NCSA)  21-Mar-24 KE9400005859 December 22, 2023 December 19, 2024 26,5 43,39 43,94 179-Sep-24 KE9400005859 December 22, 2023 December 19, 2024 36,5 43,39 43,94 179-Sep-24 KE9400005859 December 22, 2023 December 19, 2024 36,5 43,50	19-Dec-24	KE9400005436	December 22, 2023	December 19, 2024	356	25.33	25.42			
21-Mar-24 KE9400001989 March 17, 2023 March 21, 2024 83 117,85 118.10 20-Jun-24 KE9400003100 June 16, 2023 June 20, 2024 174 122,30 122,56 179-Sep-24 KE9400005464 September 22, 2023 September 19, 2024 26,5 126,95 127,25 179-Sep-24 KE940000546 December 22, 2023 December 19, 2024 26,5 126,95 127,25 179-Sep-24 KE9400005764 December 22, 2023 December 19, 2024 83 421,25 421,30 21-Mar-24 KE940000377 June 16, 2023 June 20, 2024 83 421,25 421,30 179-Sep-24 KE9400005873 December 22, 2023 September 19, 2024 26,5 43,30 47,45 179-Sep-24 KE9400005873 December 22, 2023 September 19, 2024 26,5 43,30 47,05 179-Sep-24 KE9400005873 December 22, 2023 December 19, 2024 26,5 43,30 47,135 47,075 21-Mar-24 KE9400005873 December 22, 2023 September 19, 2024 26,5 43,30 47,135 47,075 21-Mar-24 KE9400005873 December 22, 2023 December 19, 2024 83 11,84 11,79 21-Mar-24 KE9400005872 June 16, 2023 June 20, 2024 174 12,29 12,24 179-Sep-24 KE940000439 September 22, 2023 September 19, 2024 26,5 12,75 12,70 179-Sep-24 KE9400005859 December 22, 2023 December 19, 2024 26,5 12,75 12,70 179-Sep-24 KE9400005859 December 22, 2023 December 19, 2024 26,5 12,75 12,70 179-Sep-24 KE9400005859 December 22, 2023 December 19, 2024 26,5 13,24 13,17  SINGLE STOCK FUTURE (NCSA)  21-Mar-24 KE9400005859 December 22, 2023 December 19, 2024 26,5 43,39 43,94 179-Sep-24 KE9400005859 December 22, 2023 December 19, 2024 36,5 43,39 43,94 179-Sep-24 KE9400005859 December 22, 2023 December 19, 2024 36,5 43,50	SINGLE STOCK FUTURE (EABL)									
19-Sep-24		KE9400001989	March 17, 2023	March 21, 2024	83	117.85	118.10			-
SINGLE STOCK FUTURE (ARK)  21-Mar-24  KE9400002094  March 17, 2023  March 21, 2024  3356  March 21, 2024  March 21,										
SINGLE STOCK FUTURE (BATK)										-
21-Mar-24 KE940003217 June 16, 2023 June 20, 2024 174 437,30 437,45	19-Dec-24	KE9400005766	December 22, 2023	December 19, 2024	336	131.83	131.93	I		
20-Jun-24   KE940000317   June 16, 2023   June 20, 2024   174   437.30   437.45	SINGLE STOCK FUTURE (BATK)									
19-5ep-24	21-Mar-24	KE9400002094	March 17, 2023	March 21, 2024	83	421.25				4
19-bec-24   KE9400001873   December 22, 2023   December 19, 2024   356   471,35   470,75	20-Jun-24	KE9400003217	June 16, 2023	June 20, 2024	174	437.30	437.45			-
21-Mar-24   KE9400003672   June 16, 2023   June 20, 2024   174   12,29   12,24										-
21-Mar-24   KE9400001872   March 17, 2023   March 21, 2024   83   11.84   11.79	19-Dec-24	KE9400005873	December 22, 2023	December 19, 2024	356	471.35	470.75			
21-Mar-24   KE9400001872   March 17, 2023   March 21, 2024   83   11.84   11.79	SINGLE STOCK FIITURE (ARSA)									
20-Jun-24   KE940000439   June 16, 2023   June 20, 2024   174   12.29   12.24		KF9400001872	March 17, 2023	March 21, 2024	83	11.84	11.79	I		_
19-Sep-24   KE94000439   September 22, 2023   September 19, 2024   265   12.75   12.70   19-Dec-24   KE940005659   December 22, 2023   December 19, 2024   356   13.24   13.17										-
19-Dec-24   KE9400005659   December 22, 2023   December 19, 2024   356   13.24   13.17										
21-Mar-24 KE9400002102 March 17, 2023 March 21, 2024 83 40.26 40.79		KE9400005659	December 22, 2023							
21-Mar-24 KE9400002102 March 17, 2023 March 21, 2024 83 40.26 40.79										
20-Jun-24 KE940003324 June 16, 2023 June 20, 2024 174 41.80 42.35							10.70			
19-Sep-24   KE9400004769   September 22, 2023   September 19, 2024   265   43.39   43.94   19-Dec-24   KE9400005980   December 22, 2023   December 19, 2024   356   45.05   45.58     SINGLE STOCK FUTURE (COOP)										-
19-Dec-24   KE9400005980   December 22, 2023   December 19, 2024   356   45.05   45.58										-
SINGLE STOCK FUTURE (COOP)  21-Mar-24										-
21-Mar-24 KE9400002219 March 17, 2023 March 21, 2024 83 11.78 11.88 20-Jun-24 KE9400003548 June 16, 2023 June 20, 2024 174 12.23 12.13 19-Sep-24 KE9400004876 September 22, 2023 September 19, 2024 265 12.70 12.99 19-Dec-24 KE940006095 December 22, 2023 December 19, 2024 356 13.19 13.05  SINGLE STOCK FUTURE (SCBK)  21-Mar-24 KE9400003226 March 17, 2023 March 21, 2024 83 167.45 166.20 20-Jun-24 KE9400003654 June 16, 2023 June 20, 2024 174 173.85 172.55 19-Sep-24 KE9400004983 September 22, 2023 September 19, 2024 265 180.45 179.00 19-Dec-24 KE9400006103 December 22, 2023 December 19, 2024 356 187.35 185.70  SINGLE STOCK FUTURE (IMHP)  21-Mar-24 KE9400002433 March 17, 2023 March 21, 2024 83 18.09 18.09 20-Jun-24 KE9400003878 June 16, 2023 June 20, 2024 174 18.78 18.79 19-Sep-24 KE9400003878 June 16, 2023 June 20, 2024 174 18.78 18.79 19-Sep-24 KE9400003878 June 16, 2023 June 20, 2024 174 18.78 18.79 19-Sep-24 KE940000597 September 22, 2023 September 19, 2024 265 19, 49 19, 49										l.
20-Jun-24         KE9400003548         June 16, 2023         June 20, 2024         174         12.23         12.13         -           19-Sep-24         KE9400004876         September 22, 2023         September 19, 2024         265         12.70         12.59         -           19-Dec-24         KE9400006095         December 22, 2023         December 19, 2024         356         13.19         13.05           SINGLE STOCK FUTURE (SCBK)           21-Mar-24         KE9400002326         March 17, 2023         March 21, 2024         83         167.45         166.20         -           20-Jun-24         KE9400003454         June 16, 2023         June 20, 2024         174         173.85         172.55         -           19-Sep-24         KE9400004983         September 22, 2023         September 19, 2024         265         180.45         179.00         -           19-Dec-24         KE9400006103         December 22, 2023         December 19, 2024         356         187.35         185.70         -           SINGLE STOCK FUTURE (IMHP)         21-Mar-24         KE9400002433         March 17, 2023         March 21, 2024         83         18.09         18.09         -           20-Jun-24         KE94000003878         June 16, 2023	SINGLE STOCK FUTURE (COOP)		_							
19-Sep-24         KE9400004876         September 22, 2023         September 19, 2024         265         12.70         12.59         -           19-Dec-24         KE9400006095         December 22, 2023         December 19, 2024         356         13.19         13.05         -           SINGLE STOCK FUTURE (SCBK)           21-Mar-24         KE9400002326         March 17, 2023         March 21, 2024         83         167.45         166.20         -           20-Jun-24         KE9400003454         June 16, 2023         June 20, 2024         174         173.85         172.55         -           19-Sep-24         KE9400004983         September 22, 2023         September 19, 2024         265         180.45         179.00         -           19-Dec-24         KE9400006103         December 22, 2023         December 19, 2024         356         187.35         185.70         -           SINGLE STOCK FUTURE (IMHP)           21-Mar-24         KE9400002433         March 17, 2023         March 21, 2024         83         18.09         18.09         -           20-Jun-24         KE9400003878         June 16, 2023         June 20, 2024         174         18.78         18.79         -           19-Sep-24										-
19-Dec-24   KE9400006095   December 22, 2023   December 19, 2024   356   13.19   13.05										-
SINGLE STOCK FUTURE (SCBK)  21-Mar-24 KE940000325 March 17, 2023 March 21, 2024 83 167.45 166.20 -  20-Jun-24 KE9400003654 June 16, 2023 June 20, 2024 174 173.85 172.55 -  19-Sep-24 KE9400004983 September 22, 2023 September 19, 2024 265 180.45 179.00 -  19-Dec-24 KE9400006103 December 22, 2023 December 19, 2024 356 187.35 185.70 -  SINGLE STOCK FUTURE (IMHP)  21-Mar-24 KE9400002433 March 17, 2023 March 21, 2024 83 18.09 18.09 -  20-Jun-24 KE9400003878 June 16, 2023 June 20, 2024 174 18.78 18.79 -  19-Sep-24 KE940000597 September 22, 2023 September 19, 2024 265 19,49 19,49 -										-
21-Mar-24   KE940000326   March 17, 2023   March 21, 2024   83   167.45   166.20   -	19-Dec-24	KEY4U0006095	December 22, 2023	December 19, 2024	356	13.19	13.05			
21-Mar-24   KE940000326   March 17, 2023   March 21, 2024   83   167.45   166.20   -	SINGLE STOCK FUTURE (SCRY)									
20-Jun-24 KE940003654 June 16, 2023 June 20, 2024 174 173.85 172.55 -  19-Sep-24 KE940004983 September 22, 2023 September 19, 2024 265 180.45 179.00 -  19-Dec-24 KE940006103 December 22, 2023 December 19, 2024 356 187.35 185.70 -  SINGLE STOCK FUTURE (IMHP)  21-Mar-24 KE940002433 March 17, 2023 March 21, 2024 83 18.09 18.09 -  20-Jun-24 KE9400003878 June 16, 2023 June 20, 2024 174 18.78 18.79 -  19-Sep-24 KE9400005097 September 22, 2023 September 19, 2024 265 19,49 19,49 -		KE9400002326	March 17, 2023	March 21, 2024	83	167.45	166.20	I		
19-Sep-24         KE9400004983         September 22, 2023         September 19, 2024         265         180.45         179.00         -           19-Dec-24         KE9400006103         December 22, 2023         December 19, 2024         356         187.35         185.70         -           SINGLE STOCK FUTURE (IMHP)           21-Mar-24         KE9400002433         March 17, 2023         March 21, 2024         83         18.09         18.09         -           20-Jun-24         KE9400003878         June 16, 2023         June 20, 2024         174         18.78         18.79         -           19-Sep-24         KE940005097         September 19, 2024         265         19,49         19,49         -		KE9400003654	77101011177, 2020	June 20, 2024	00	107.10	100.20			-
19-Dec-24 KE9400006103 December 22, 2023 December 19, 2024 356 187.35 185.70  SINGLE STOCK FUTURE (IMHP)  21-Mar-24 KE9400002433 March 17, 2023 March 21, 2024 83 18.09 18.09 -  20-Jun-24 KE9400003878 June 16, 2023 June 20, 2024 174 18.78 18.79 -  19-Sep-24 KE940005097 September 22, 2023 September 19, 2024 265 19,49 19,49 -										-
21-Mar-24         KE940002433         March 17, 2023         March 21, 2024         83         18.09         18.09         -           20-Jun-24         KE940003878         June 16, 2023         June 20, 2024         174         18.78         18.79         -           19-Sep-24         KE940005097         September 22, 2023         September 19, 2024         265         19.49         19.49         -										
21-Mar-24         KE940002433         March 17, 2023         March 21, 2024         83         18.09         18.09         -           20-Jun-24         KE940003878         June 16, 2023         June 20, 2024         174         18.78         18.79         -           19-Sep-24         KE940005097         September 22, 2023         September 19, 2024         265         19.49         19.49         -										
20-Jun-24         KE940003878         June 16, 2023         June 20, 2024         174         18.78         18.79         -           19-Sep-24         KE940005097         September 22, 2023         September 19, 2024         265         19.49         19.49         -	SINGLE STOCK FUTURE (IMHP)									1
19-Sep-24 KE940005097 September 22, 2023 September 19, 2024 265 19,49 19,49 -										
										-
17-00-024 NL/H00000210 December 22, 2020 December 17, 2024 300 20,24 20,22										-
	17-060-24	RE7400000210	DGCGITIDGI 22, 2023	DCCG111DG1 17, 2024	550	20.24	20.22	I		l
										_

Total Volumes					
Today	Previous				
20	4				

Total Value					
Today	Previous				
680,000	136,100				

Total Open Interest				
Today	Previous			
38	18			

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

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