nairobi securities exchange			DEDITATIVES	PDICELICA				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 September 28, 2023
INDEX (N25I)									осріснівсі 20, 2020
21-Dec-23	KE9100007765	December 16, 2022	December 21, 2023	84	2,532	2,545			-
21-Mar-24 20-Jun-24	KE9400001435 KE9400002656	March 17, 2023 June 16, 2023	March 21, 2024 June 20, 2024	175 266	2,598 2,667	2,612 2,681			
19-Sep-24	KE9400004090	September 22, 2023	September 19, 2024	357	2,739	2,753			-
-	•		•	•	•		•		
INDEX (25MN)	VF010007/F0	D	D = = = = 01 00001	0.4.1	0.520	0.545			0
21-Dec-23 21-Mar-24	KE9100007658 KE9400001328	December 16, 2022 March 17, 2023	December 21, 2023 March 21, 2024	84 175	2,532 2,598	2,545 2,612			2
20-Jun-24	KE9400002540	June 16, 2023	June 20, 2024	266	2,667	2,681			-
19-Sep-24	KE9400003985	September 22, 2023	September 19, 2024	357	2,739	2,753			ī
SINGLE STOCK FUTURE (SCOM) 21-Dec-23	KE9100007872	December 16, 2022	December 21, 2023	84	14.70	14.79	4	58,810	8
21-Mar-24	KE9400001542	March 17, 2023	March 21, 2024	175	16.02	16.02	-	30,010	-
20-Jun-24	KE9400002763	June 16, 2023	June 20, 2024	266	16.17	16.29			-
19-Sep-24	KE9400004108	September 22, 2023	September 19, 2024	357	16.77	16.89			-
CINICIE CTOCK FUTURE (5050)									
SINGLE STOCK FUTURE (EQTY) 21-Dec-23	KE9100007989	December 16, 2022	December 21, 2023	84	36.00	38.43	1.1	36,000	1
21-Mar-24	KE9400001765	March 17, 2023	March 21, 2024	175	39.81	39.81	•	55,550	
20-Jun-24	KE9400002987	June 16, 2023	June 20, 2024	266	39.82	40.11			=
19-Sep-24	KE9400004322	September 22, 2023	September 19, 2024	357	41.29	41.59			-
SINGLE STOCK FUTURE (KCBG)									
21-Dec-23	KE9100008094	December 16, 2022	December 21, 2023	84	21.66	22.06	11	238,350	13
21-Mar-24	KE9400001658	March 17, 2023	March 21, 2024	175	22.85	22.85		200,000	-
20-Jun-24	KE9400002870	June 16, 2023	June 20, 2024	266	22.07	23.25			-
19-Sep-24	KE9400004215	September 22, 2023	September 19, 2024	357	22.89	24.10			-
SINGLE STOCK FUTURE (EABL)									
21-Dec-23	KE9100008102	December 16, 2022	December 21, 2023	84	137.85	137.85	1		-
21-Mar-24	KE9400001989	March 17, 2023	March 21, 2024	175	142.75	142.75			-
20-Jun-24	KE9400003100	June 16, 2023	June 20, 2024	266	143.15	143.20			-
19-Sep-24	KE9400004546	September 22, 2023	September 19, 2024	357	148.45	148.50			=
SINGLE STOCK FUTURE (BATK)									
21-Dec-23	KE9100008219	December 16, 2022	December 21, 2023	84	437.60	437.60	1		_
21-Mar-24	KE9400002094	March 17, 2023	March 21, 2024	175	453.20	453.20			-
20-Jun-24	KE9400003217	June 16, 2023	June 20, 2024	266	462.15	464.85			-
19-Sep-24	KE9400004652	September 22, 2023	September 19, 2024	357	479.20	482.00			-
SINGLE STOCK FUTURE (ABSA)	•								
21-Dec-23	KE9100008326	December 16, 2022	December 21, 2023	84	12.26	12.26			-
21-Mar-24	KE9400001872	March 17, 2023	March 21, 2024	175	12.70	12.70			-
20-Jun-24 19-Sep-24	KE9400003092 KE9400004439	June 16, 2023 September 22, 2023	June 20, 2024 September 19, 2024	266 357	13.13 13.61	13.02 13.50			-
17-3ер-24	KL7400004437	September 22, 2025	September 17, 2024	337	13.01	13.30	I		-
SINGLE STOCK FUTURE (NCBA)									
21-Dec-23	KE9100008433	December 16, 2022	December 21, 2023	84	38.64	38.64			-
21-Mar-24	KE9400002102	March 17, 2023	March 21, 2024	175	40.02	40.02			-
20-Jun-24	KE9400003324	June 16, 2023	June 20, 2024	266	41.76	41.61			9
19-Sep-24	KE9400004769	September 22, 2023	September 19, 2024	357	43.30	43.14			9
ANNOLE ATO OK FUTURE (									
SINGLE STOCK FUTURE (COOP) 21-Dec-23	KE0100000E40	D	December 21, 2023	0.4	10.07	10.07	ı		_
21-Dec-23 21-Mar-24	KE9100008540 KE9400002219	December 16, 2022 March 17, 2023	March 21, 2024	84 175	12.26 12.70	12.26 12.70			-
21-Mar-24 20-Jun-24	KE9400002219 KE9400003548	June 16, 2023	June 20, 2024	266	13.13	13.13			-
19-Sep-24	KE9400003348	September 22, 2023	September 19, 2024	357	13.61	13.62	<del> </del>		=
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SINGLE STOCK FUTURE (SCBK)			<u> </u>		<u> </u>				
21-Dec-23	KE9100008656	December 16, 2022	December 21, 2023	84	160.80	160.80			-
21-Mar-24	KE9400002326	March 17, 2023	March 21, 2024	175	166.55	166.55			-
20-Jun-24	KE9400003654	June 16, 2023	June 20, 2024	266	174.90	171.95			9
19-Sep-24	KE9400004983	September 22, 2023	September 19, 2024	357	181.35	178.30	1		=
SINGLE STOCK FUTURE (IMHP)									
21-Dec-23	KE9100008763	December 16, 2022	December 21, 2023	84	17.80	17.80	1		
21-Mar-24	KE9400002433	March 17, 2023	March 21, 2024	175	18.41	18.41	<del> </del>		-
20-Jun-24	KE9400003878	June 16, 2023	June 20, 2024	266	19.04	19.04			-
19-Sep-24	KE9400005097	September 22, 2023	September 19, 2024	357	19.71	19.71			Ξ
		Volumos		Total Va			Total Open	l-tt	

Total Volumes				
Today	Previous			
16	5			

Total Value					
Today	Previous				
333,160	73,950				

Total Open Interest				
Today	Previous			
26	14			

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.
SSE-1000 below Kes.100
100 above Kes.100
INDEX-100
Nominal: MINI-INDEX-10

Nominal: MINI-INDEX-10

\*\*Torreson The Nairobi Securities Exchange does not warrant accuracy, adequacy or completeness of this information.