nairobi securities exchange	3							next NSE Dorbratives	
		Dalla a	DERIVATIVES   Expiry		MIM	Previous	Total Volume	Total	Open Interest
Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MIM Price	Previous Price	Contracts	Total Value	Open Interest Contracts
John der rype	10111	5410	Build	Expiry.		11100	- Community	7 0.00	August 9, 202
NDEX (N25I)									
19-Sep-24	KE9400004090	September 22, 2023	September 19, 2024	41	2,764	2,737			-
19-Dec-24	KE9400005212	December 22, 2023	December 19, 2024	132	2,848	2,822			-
20-Mar-25	KE9400006434	March 22, 2024	March 20, 2025	223	2,939	2,912			-
20-Jun-25	KE9400007986	June 21, 2024	June 19, 2025	314	3,030	3,001			-
NDEX (25MN)									
19-Sep-24	KE9400003985	September 22, 2023	September 19, 2024	41	2.764	2,737			
19-Dec-24	KE9400005105	December 22, 2023	December 19, 2024	132	2,848	2,822			
20-Mar-25	KE9400006327	March 22, 2024	March 20, 2025	223	2,939	2,912			-
20-Jun-25	KE9400007870	June 21, 2024	June 19, 2025	314	3,030	3,001			-
SINGLE STOCK FUTURE (SCON	A)				1000	1.00			
19-Sep-24 19-Dec-24	KE9400004108 KE9400005329	September 22, 2023 December 22, 2023	September 19, 2024 December 19, 2024	132	15.02 15.63	14.98 15.59			63
20-Mar-25	KE9400005329	March 22, 2024	March 20, 2025	223	16.27	16.23			
20-Jun-25	KE9400008109	June 21, 2024	June 19, 2025	314	16.92	16.88			
20 7011 20	1 100000107	30110 21, 2024	30110 17, 2020	0.4	10.72	10.00			
INGLE STOCK FUTURE (EQTY)									
19-Sep-24	KE9400004322	September 22, 2023	September 19, 2024	41	39.50	38.80	2	79,000	70
19-Dec-24	KE9400005543	December 22, 2023	December 19, 2024	132	42.18	40.69			-
20-Mar-25	KE9400006988	March 22, 2024	March 20, 2025	223	43.92	42.36			-
20-Jun-25	KE9400008323	June 21, 2024	June 19, 2025	314	45.68	44.05			
THE REPORT OF THE PROPERTY									
SINGLE STOCK FUTURE (KCBG 19-Sep-24	KE9400004215	September 22, 2023	September 19, 2024	41	30.46	30.27			8:
19-Dec-24	KE9400004215	December 22, 2023	December 19, 2024	132	31.68	31.49			30
20-Mar-25	KE9400005438	March 22, 2024	March 20, 2025	223	32.98	32.79			10
20-Jun-25	KE9400008216	June 21, 2024	June 19, 2025	314	34.30	34.10			- 10
20 3011 20	KE740000E10	30110 21, 2024	30110 17, 2020	014	04.00	04.10			
SINGLE STOCK FUTURE (EABL)									
19-Sep-24	KE9400004546	September 22, 2023	September 19, 2024	41	148.30	149.35			
19-Dec-24	KE9400005766	December 22, 2023	December 19, 2024	132	154.25	155.45			
20-Mar-25	KE9400007218	March 22, 2024	March 20, 2025	223	160.60	161.85			
20-Jun-25	KE9400008547	June 21, 2024	June 19, 2025	314	167.05	168.30			
SINGLE STOCK FUTURE (BATK)					0.13.10	005.15			
19-Sep-24	KE9400004652	September 22, 2023	September 19, 2024	41	341.40	335.45			
19-Dec-24	KE9400005873	December 22, 2023	December 19, 2024	132	355.05	349.05			-
20-Mar-25 20-Jun-25	KE9400007325 KE9400008653	March 22, 2024 June 21, 2024	March 20, 2025 June 19, 2025	223 314	369.65 384.50	363.45 377.95			
20-JUN-25	KEY400008653	June 21, 2024	June 19, 2025	314	384.50	3//.95			-
THICLE STOCK FUTURE (ARCA	,								
SINGLE STOCK FUTURE (ABSA		T a	0	43.1	1401	1407			
19-Sep-24	KE9400004439	September 22, 2023	September 19, 2024	41	14.21	14.27			
19-Dec-24	KE9400005659 KE9400007093	December 22, 2023	December 19, 2024	132 223	14.57	14.64			-
20-Mar-25 20-Jun-25	KE9400007093	March 22, 2024 June 21, 2024	March 20, 2025 June 19, 2025	314	15.17 15.78	15.24 15.85			
20-3011-25	NE7400006430	June 21, 2024	JULIE 17, 2025	314	13./6	13.03			
SINGLE STOCK FUTURE (NCBA	1								
19-Sep-24	KE9400004769	September 22, 2023	September 19, 2024	41	40.05	39.61		T	1
19-Dec-24	KE9400004787	December 22, 2023	December 19, 2024	132	41.65	41.22			
20-Mar-25	KE9400007432	March 22, 2024	March 20, 2025	223	43.37	42.91		-	
20-Mar-25	KE9400007432	June 21, 2024	June 19, 2025	314	45.11	44.63		-	-
	,					50			
SINGLE STOCK FUTURE (COO	P)								
19-Sep-24	KE9400004876	September 22, 2023	September 19, 2024	41	12.84	12.70			20
19-Dec-24	KE9400006095	December 22, 2023	December 19, 2024	132	13.36	13.21			-
20-Mar-25	KE9400007549	March 22, 2024	March 20, 2025	223	13.91	13.75			
20-Jun-25	KE9400008877	June 21, 2024	June 19, 2025	314	14.46	14.30			-
							1		
SINGLE STOCK FUTURE (SCBK									
19-Sep-24	KE9400004983	September 22, 2023	September 19, 2024	41	191.35	193.95		T	
19-Dec-24	KE9400006103	December 22, 2023	December 19, 2024	132	193.00	195.85			
20-Mar-25	KE9400007655	March 22, 2024	March 20, 2025	223	200.95	203.90		-	-
20-Mai-25	KE9400007833	June 21, 2024	June 19, 2025	314	209.00	212.05			-
SINGLE STOCK FUTURE (IMHP)									
19-Sep-24	KE9400005097	September 22, 2023	September 19, 2024	41	20.66	20.01		T	
19-Dec-24	KE9400006210	December 22, 2023	December 19, 2024	132	21.49	20.82			
20-Mar-25	KE9400007762	March 22, 2024	March 20, 2025	223	22.37	21.68			
20-Jun-25	KE9400009099	June 21, 2024	June 19, 2025	314	23.27	22.54	- 1		-

Total Volumes					
Today	Previous				
2	2				

Total Value				
Today	Previous			
79,000	77,600			

Total Open Interest					
Today	Previous				
376	376				

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.

100 above Kes.100
Nominal:
MINE-SHO
MI