nairobi securities exchange								ne	NSE Dorhrathves Market
			DERIVATIVES						
Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
John der Type	ISH	Dale	Dale	EXPILY	riice	riice	Confiders	value	August 12, 202
NDEX (N25I)									
19-Sep-24	KE9400004090	September 22, 2023	September 19, 2024	38	2,756	2,764			-
19-Dec-24	KE9400005212	December 22, 2023	December 19, 2024	129	2,840	2,848			-
20-Mar-25	KE9400006434	March 22, 2024	March 20, 2025	220	2,931	2,939			-
20-Jun-25	KE9400007986	June 21, 2024	June 19, 2025	311	3,021	3,030			-
NDEX (25MN)									
19-Sep-24	KE9400003985	September 22, 2023	September 19, 2024	38	2.756	2,764		T	
19-Dec-24	KE9400005105	December 22, 2023	December 19, 2024	129	2,840	2,848			-
20-Mar-25	KE9400006327	March 22, 2024	March 20, 2025	220	2,931	2,939			-
20-Jun-25	KE9400007870	June 21, 2024	June 19, 2025	311	3,021	3,030			-
SINGLE STOCK FUTURE (SCO	M)				1001	1000			
19-Sep-24 19-Dec-24	KE9400004108 KE9400005329	September 22, 2023 December 22, 2023	September 19, 2024 December 19, 2024	38 129	15.01	15.02 15.63			63
20-Mar-25	KE9400005329	March 22, 2024	March 20, 2025	220	16.25	16.27			
20-Mar-25 20-Jun-25	KE9400008109	June 21, 2024	June 19, 2025	311	16.25	16.27			
20 7011 20	NE7-10000107	30110 21, 2024	30110 17, 2020	0.11	10.70	10.72			
INGLE STOCK FUTURE (EQTY)								
19-Sep-24	KE9400004322	September 22, 2023	September 19, 2024	38	41.00	39.50	1	41,000	69
19-Dec-24	KE9400005543	December 22, 2023	December 19, 2024	129	42.13	42.18			-
20-Mar-25	KE9400006988	March 22, 2024	March 20, 2025	220	43.86	43.92			-
20-Jun-25	KE9400008323	June 21, 2024	June 19, 2025	311	45.62	45.68			
INICIE ATO OV FUTURE ***									
INGLE STOCK FUTURE (KCBC 19-Sep-24	KE9400004215	September 22, 2023	September 19, 2024	38	30.42	30.46			8:
19-Dec-24	KE9400004215	December 22, 2023	December 19, 2024	129	31.63	31.68			30
20-Mar-25	KE9400005438	March 22, 2024	March 20, 2025	220	32.94	32.98			10
20-Jun-25	KE9400008216	June 21, 2024	June 19, 2025	311	34.26	34.30			-
20 3011 20	REF-100000E10	30110 21, 2024	30110 177, 2020	011	04.20	04.00			
SINGLE STOCK FUTURE (EABL)								
19-Sep-24	KE9400004546	September 22, 2023	September 19, 2024	38	147.85	148.30			
19-Dec-24	KE9400005766	December 22, 2023	December 19, 2024	129	153.75	154.25			
20-Mar-25	KE9400007218	March 22, 2024	March 20, 2025	220	160.10	160.60			
20-Jun-25	KE9400008547	June 21, 2024	June 19, 2025	311	166.50	167.05			
SINGLE STOCK FUTURE (BATK		T a			0.15.00	0.11.10			
19-Sep-24	KE9400004652	September 22, 2023	September 19, 2024	38	345.00	341.40			
19-Dec-24	KE9400005873	December 22, 2023	December 19, 2024	129	358.80	355.05			-
20-Mar-25 20-Jun-25	KE9400007325 KE9400008653	March 22, 2024 June 21, 2024	March 20, 2025 June 19, 2025	220 311	373.55 388.55	369.65 384.50			-
20-Jun-25	KE9400008653	June 21, 2024	June 19, 2025	311	388.55	384.50			-
THE STOCK FUTURE (AREA									
SINGLE STOCK FUTURE (ABSA		T 0 1 1 00 0000	0 1 1 10 0004	38	14.15	1401			
19-Sep-24	KE9400004439	September 22, 2023	September 19, 2024			14.21			
19-Dec-24	KE9400005659 KE9400007093	December 22, 2023	December 19, 2024	129 220	14.50	14.57			-
20-Mar-25 20-Jun-25	KE9400007093	March 22, 2024 June 21, 2024	March 20, 2025 June 19, 2025	311	15.10 15.71	15.17 15.78			
20-3011-23	KE740000430	JULIE 21, 2024	JUNE 17, 2023	311	10./1	13./0			-
SINGLE STOCK FUTURE (NCB)	A)								
19-Sep-24	KE9400004769	September 22, 2023	September 19, 2024	38	39.00	40.05	2	78,000	3
19-Dec-24	KE9400005980	December 22, 2023	December 19, 2024	129	41.12	41.65		70,000	
20-Mar-25	KE9400005980	March 22, 2024	March 20, 2025	220	42.82	43.37			
20-Jun-25	KE9400007432	June 21, 2024	June 19, 2025	311	44.54	45.11	-		<u>:</u>
			222, 2020				1		
SINGLE STOCK FUTURE (COC	P)								
19-Sep-24	KE9400004876	September 22, 2023	September 19, 2024	38	12.73	12.84			20
19-Dec-24	KE9400006095	December 22, 2023	December 19, 2024	129	13.23	13.36			-
20-Mar-25	KE9400007549	March 22, 2024	March 20, 2025	220	13.78	13.91			
20-Jun-25	KE9400008877	June 21, 2024	June 19, 2025	311	14.33	14.46			-
SINGLE STOCK FUTURE (SCBK)								
19-Sep-24	KE9400004983	September 22, 2023	September 19, 2024	38	193.40	191.35		T	
19-Dec-24	KE9400006103	December 22, 2023	December 19, 2024	129	195.10	193.00			
20-Mar-25	KE9400007655	March 22, 2024	March 20, 2025	220	203.15	200.95			
20-Jun-25	KE9400008984	June 21, 2024	June 19, 2025	311	211.30	209.00			-
SINGLE STOCK FUTURE (IMHP									
19-Sep-24	KE9400005097	September 22, 2023	September 19, 2024	38	20.58	20.66			
19-Dec-24	KE9400006210	December 22, 2023	December 19, 2024	129	21.41	21.49			-
20-Mar-25	KE9400007762	March 22, 2024	March 20, 2025	220	22.29	22.37			-
	KE9400009099	June 21, 2024	June 19, 2025	311	23.18	23.27			-
20-Jun-25		3011C Z1, Z0Z4							

Total \	Volumes
Today	Previous
3	2

Total Value			
Today	Previous		
119,000	79,000		

Total Open Interest					
Today	Previous				
377	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