nairobi securities exchange								ne	NSE Derivatives Harket
Contract Type	ISIN	Listing Date	DERIVATIVES Expiry Date	PRICELIST Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
NDEX (N25I)									A09031 30, 20
19-Sep-24 19-Dec-24	KE940004090 KE9400005212	September 22, 2023 December 22, 2023	September 19, 2024 December 19, 2024	20	2,826	2,815 2,897			-
20-Mar-25	KE9400006434	March 22, 2024	March 20, 2025	202	3,001	2,990			-
20-Jun-25	KE9400007986	June 21, 2024	June 19, 2025	293	3,092	3,081			-
NDEX (25MN)									
19-Sep-24	KE9400003985	September 22, 2023 December 22, 2023	September 19, 2024	20	2,826	2,815			
19-Dec-24 20-Mar-25	KE9400005105 KE9400006327	March 22, 2023	December 19, 2024 March 20, 2025	202	3,001	2,897			-
20-Jun-25	KE9400007870	June 21, 2024	June 19, 2025	293	3,092	3,081			-
INGLE STOCK FUTURE (SCOM)	1							L	
19-Sep-24	KE9400004108	September 22, 2023	September 19, 2024	20	14.60	14.50			3
19-Dec-24 20-Mar-25	KE9400005329 KE9400006657	December 22, 2023 March 22, 2024	December 19, 2024 March 20, 2025	111	15.17	14.65 15.80			10
20-Jun-25	KE9400008109	June 21, 2024	June 19, 2025	293	16.42	16.43			
SINGLE STOCK FUTURE (EQTY)									
19-Sep-24	KE9400004322	September 22, 2023	September 19, 2024	20	41.34	41.00		Т	
19-Dec-24	KE9400005543	December 22, 2023	December 19, 2024	111	42.94	42.60			-
20-Mar-25 20-Jun-25	KE9400006988 KE9400008323	March 22, 2024 June 21, 2024	March 20, 2025 June 19, 2025	202 293	44.70 46.49	44.35 46.12			-
	-								
SINGLE STOCK FUTURE (KCBG) 19-Sep-24	KE9400004215	September 22, 2023 I	September 19, 20241	20	31.97	31.44			4
19-Dec-24	KE9400005436	September 22, 2023 December 22, 2023	September 19, 2024 December 19, 2024	20 111	33.21	32.81			3
20-Mar-25	KE9400006764 KE9400008216	March 22, 2024 June 21, 2024	March 20, 2025 June 19, 2025	202 293	34.58 35.96	34.16 35.52			10
20-Jun-25	KE7400008216	June 21, 2024	June 19, 2025	293	35.96	35.52			-
SINGLE STOCK FUTURE (EABL)									
19-Sep-24 19-Dec-24	KE9400004546 KE9400005766	September 22, 2023 December 22, 2023	September 19, 2024 December 19, 2024	20	146.80 152.50	147.10 152.85			
20-Mar-25	KE9400007218	March 22, 2024	March 20, 2025	202	158.75	159.10			-
20-Jun-25	KE9400008547	June 21, 2024	June 19, 2025	293	165.10	165.45			
SINGLE STOCK FUTURE (BATK)									
19-Sep-24	KE9400004652	September 22, 2023	September 19, 2024	20	351.40	347.00			
19-Dec-24 20-Mar-25	KE9400005873 KE9400007325	December 22, 2023 March 22, 2024	December 19, 2024 March 20, 2025	111	365.05 380.05	360.55			
20-Mar-25 20-Jun-25	KE9400007325 KE9400008653	June 21, 2024	June 19, 2025	293	395.20	375.35			-
								-	
SINGLE STOCK FUTURE (ABSA)									
19-Sep-24 19-Dec-24	KE9400004439 KE9400005659	September 22, 2023 December 22, 2023	September 19, 2024 December 19, 2024	20	14.40	14.41			
20-Mar-25	KE9400007093	March 22, 2024	March 20, 2025	202	15.57	15.58			-
20-Jun-25	KE9400008430	June 21, 2024	June 19, 2025	293	16.19	16.20			-
SINGLE STOCK FUTURE (NCBA)	1								
19-Sep-24	KE9400004769	September 22, 2023	September 19, 2024	20	42.80	42.86	2	85,600	
19-Dec-24	KE9400005980	December 22, 2023	December 19, 2024	202	45.03	44.53			
20-Mar-25 20-Jun-25	KE9400007432 KE9400008760	March 22, 2024 June 21, 2024	March 20, 2025 June 19, 2025	202	46.88 48.75	46.36 48.21			-
SINGLE STOCK FUTURE (COOP									
19-Sep-24 19-Dec-24	KE9400004876	September 22, 2023 December 22, 2023	September 19, 2024 December 19, 2024	20	13.45	13.50	2	26,900	
20-Mar-25	KE9400007549	March 22, 2024	March 20, 2025	202	14.76	14.60			-
20-Jun-25	KE9400008877	June 21, 2024	June 19, 2025	293	15.34	15.18			-
SINGLE STOCK FUTURE (SCBK)									
19-Sep-24	KE9400004983	September 22, 2023		20	203.65	203.70			-
19-Dec-24	KE9400006103	December 22, 2023	December 19, 2024	111	205.55	205.65			
20-Mar-25 20-Jun-25	KE9400007655 KE9400008984	March 22, 2024 June 21, 2024	March 20, 2025 June 19, 2025	202 293	214.00 222.50	214.10 222.65			-
		11.10 21, 2024	555 17, 2020	2,0					
SINGLE STOCK FUTURE (IMHP)	VF0.40		fortent a sa sas il						
19-Sep-24 19-Dec-24	KE9400005097 KE9400006210	September 22, 2023 December 22, 2023	September 19, 2024 December 19, 2024	20	22.20 23.07	22.16			
20-Mar-25	KE9400007762	March 22, 2024	March 20, 2025	202	24.01	23.97			-
20-Jun-25	KE9400009099	June 21, 2024	June 19, 2025	293	24.97	24.93			-
	Today 4	Volumes Previous 9		Total Va Today 112,500	Previous 182,070		Total Open Today 404	Interest Previous 407	
bbr. ITM: Mark To Market pen interest: total number of long or verage Traded Price: Means the Volu ontracts that have traded on a particu	me Weighted Traded Price			ontracts that have no	t traded will be ma	arked to market	pased on the NSE's fai	- ir value calculation	
lominal:	MINI-INDEX - 10								