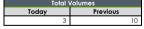
nairobi securities exchange Drove Operant			DERIVATIVES	DDIOFUIST				ne	NSE Derivatives Market
Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts May 8, 2024
INDEX (N25I)									May 0, 2024
20-Jun-24 19-Sep-24	KE9400002656 KE9400004090	June 16, 2023 September 22, 2023	June 20, 2024 September 19, 2024	43 134	2,806 2,891	2,781 2,865			-
17-3ep-24 19-Dec-24	KE9400005212	December 22, 2023	December 19, 2024	225	2,071	2,003			-
20-Mar-25	KE9400006434	March 22, 2024	March 20, 2025	316	3,067	3,039			-
INDEX (25MN)									
20-Jun-24	KE9400002540	June 16, 2023	June 20, 2024	43	2,806	2,781			-
19-Sep-24	KE9400003985	September 22, 2023	September 19, 2024	134	2,891	2,865			
19-Dec-24 20-Mar-25	KE9400005105 KE9400006327	December 22, 2023 March 22, 2024	December 19, 2024 March 20, 2025	225 316	2,979 3,067	2,952 3,039			
20-Mai-25	KE7400008327	MUICI1 22, 2024	MUICIT 20, 2023	316	3,067	3,037			
SINGLE STOCK FUTURE (SCOM)									
20-Jun-24 19-Sep-24	KE9400002763 KE9400004108	June 16, 2023 September 22, 2023	June 20, 2024 September 19, 2024	43 134	16.50 16.22	15.75 15.91	2	33,000	269
19-Dec-24	KE9400005329	December 22, 2023	December 19, 2024	225	16.86	16.54			
20-Mar-25	KE9400006657	March 22, 2024	March 20, 2025	316	17.52	17.18			-
SINGLE STOCK FUTURE (EQTY) 20-Jun-24	KE9400002987	June 16, 2023	June 20, 2024	43	38.65	38.77	I	1	43
19-Sep-24	KE9400004322	September 22, 2023	September 19, 2024	134	40.17	40.30			
19-Dec-24	KE9400005543 KE9400006988	December 22, 2023	December 19, 2024	225	41.77	41.90	T		-
20-Mar-25	NE 7400006988	March 22, 2024	March 20, 2025	316	43.40	43.53			-
SINGLE STOCK FUTURE (KCBG)									
20-Jun-24	KE9400002870 KE9400004215	June 16, 2023	June 20, 2024 September 19, 2024	43	30.54	30.60	T		-
19-Sep-24 19-Dec-24	KE9400004215 KE9400005436	September 22, 2023 December 22, 2023	December 19, 2024	134 225	31.75 33.01	31.81 33.08			- 5
20-Mar-25	KE9400006764	March 22, 2024	March 20, 2025	316	34.29	34.37			-
SINGLE STOCK FUTURE (EABL) 20- Jun-24	KE9400003100	June 16, 2023	June 20, 2024	43	160.55	154.00		1	
19-Sep-24	KE9400004546	September 22, 2023	September 19, 2024	134	165.65	158.85			-
19-Dec-24	KE9400005766	December 22, 2023	December 19, 2024	225	172.25	165.20			-
20-Mar-25	KE9400007218	March 22, 2024	March 20, 2025	316	178.95	171.60			-
SINGLE STOCK FUTURE (BATK)									
20-Jun-24	KE9400003217	June 16, 2023	June 20, 2024	43	371.50	371.40			2
19-Sep-24	KE9400004652	September 22, 2023	September 19, 2024	134	381.10	381.00			-
19-Dec-24 20-Mar-25	KE9400005873 KE9400007325	December 22, 2023	December 19, 2024	225	396.30	396.20			-
20-Mar-25	KE9400007325	March 22, 2024	March 20, 2025	316	411.70	411.60			-
SINGLE STOCK FUTURE (ABSA)									
	KE9400003092	June 16, 2023	June 20, 2024	43	12.45	12.51			4
19-Sep-24	KE9400004439	September 22, 2023	September 19, 2024	134	12.94	13.00			-
19-Dec-24	KE9400005659	December 22, 2023	December 19, 2024	225	13.25	13.31			-
20-Mar-25	KE9400007093	March 22, 2024	March 20, 2025	316	13.76	13.83			-
SINGLE STOCK FUTURE (NCBA)									
20-Jun-24	KE9400003324	June 16, 2023	June 20, 2024	43	38.00	38.59	1	38,000	1
19-Sep-24	KE9400004769	September 22, 2023	September 19, 2024	134	40.14	40.11			-
19-Dec-24	KE9400005980 KE9400007432	December 22, 2023	December 19, 2024	225	41.74	41.71			
20-Mar-25	KE940000/432	March 22, 2024	March 20, 2025	316	43.37	43.33			-
SINGLE STOCK FUTURE (COOP)									
20-Jun-24	KE9400003548	June 16, 2023	June 20, 2024	43	12.25	12.20			6
19-Sep-24	KE9400004876	September 22, 2023	September 19, 2024	134	12.73	12.68			-
19-Dec-24 20-Mar-25	KE9400006095 KE9400007549	December 22, 2023	December 19, 2024	225	13.24	13.19			-
20-11/10[-25	NE740000/549	March 22, 2024	March 20, 2025	316	13.75	13.70			-
SINGLE STOCK FUTURE (SCBK)									
20-Jun-24	KE9400003654	June 16, 2023	June 20, 2024	43	179.10	176.90			
19-Sep-24	KE9400004983	September 22, 2023	September 19, 2024	134	186.15	183.90			-
19-Dec-24	KE9400006103 KE9400007655	December 22, 2023	December 19, 2024 March 20, 2025	225	187.60 194.85	185.20 192.40			-
20-Mar-25	NE740000/655	March 22, 2024	Murch 20, 2025	316	174.00	172.40			
SINGLE STOCK FUTURE (IMHP)							L		
20-Jun-24	KE9400003878	June 16, 2023	June 20, 2024	43	18.09	18.15			-
19-Sep-24	KE9400005097	September 22, 2023	September 19, 2024	134	18.80	18.87			-
19-Dec-24	KE9400006210 KE9400007762	December 22, 2023 March 22, 2024	December 19, 2024	225	19.55	19.62 20.38			-
20-Mar-25	NE740000//62	march zz, zuzł	March 20, 2025	316	20.31	20.38			-
		Volumes		Total Va			Total Open		
	Today	Previous	_	Today	Previous		Today	Previous	
	3	10	L	71,000	157,500		330	332	







Nominal:

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

SSF	- 100	0 below Kes.100
	100	above Kes.100

INDEX-100
MINI-INDEX - 10

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