nairobi securities exchange								next NSE Derivatives Market	
Contract Type	ISIN	Listing Date	DERIVATIVES Expiry Date	PRICELIST Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts September 19, 2024
INDEX (N25I)									
19-Sep-24 19-Dec-24	KE9400004090 KE9400005212	September 22, 2023 December 22, 2023	September 19, 2024 December 19, 2024	91	2,882 2,961	2,891 2,970			-
20-Mar-25	KE9400006434	March 22, 2024	March 20, 2025	182	3,055	3,065			-
20-Jun-25	KE9400007986	June 21, 2024	June 19, 2025	273	3,148	3,158			-
INDEX (25MN)									
19-Sep-24	KE9400003985	September 22, 2023	September 19, 2024	-	2,882	2,891	5	144,100	-
19-Dec-24 20-Mar-25	KE9400005105 KE9400006327	December 22, 2023 March 22, 2024	December 19, 2024 March 20, 2025	91 182	2,961 3.055	2,970 3,065			-
20-Jun-25	KE940000327	June 21, 2024	June 19, 2025	273	3,148	3,158			
CINIOLE CTO OK FUTURE (COOK)				•					
SINGLE STOCK FUTURE (SCOM) 19-Sep-24	KE9400004108	September 22, 2023	September 19, 2024	- 1	15.20	15.25	28	425.600	
19-Dec-24	KE9400005329	December 22, 2023	December 19, 2024	91	15.76	15.82			70
20-Mar-25 20-Jun-25	KE9400006657 KE9400008109	March 22, 2024 June 21, 2024	March 20, 2025 June 19, 2025	182 273	16.41 17.06	16.47 17.13			-
	KE9400008109	June 21, 2024	June 19, 2025	2/3	17.06	17.13			
SINGLE STOCK FUTURE (EQTY)	WED 40CTT TOTAL	Barata and an are a	6 l l					1 (40	
19-Sep-24 19-Dec-24	KE9400004322 KE9400005543	September 22, 2023 December 22, 2023	September 19, 2024 December 19, 2024	- 91	43.25 43.35	43.01 40.70	38 25	1,643,500	-
20-Mar-25	KE9400006988	March 22, 2024	March 20, 2025	182	46.70	46.45	20	.,000,700	
20-Jun-25	KE9400008323	June 21, 2024	June 19, 2025	273	48.55	48.29			
SINGLE STOCK FUTURE (KCBG)									
19-Sep-24	KE9400004215	September 22, 2023	September 19, 2024	-	33.35	33.01			-
19-Dec-24 20-Mar-25	KE9400005436 KE9400006764	December 22, 2023 March 22, 2024	December 19, 2024 March 20, 2025	91 182	34.59 36.01	32.65 35.65			51 115
20-Mdi-25 20-Jun-25	KE9400008784	June 21, 2024	June 19, 2025	273	37.44	37.06			- 113
						•			
SINGLE STOCK FUTURE (EABL) 19-Sep-24	KE9400004546	September 22, 2023	September 19, 2024		154.25	159.80		1	
19-Dec-24	KE9400005766	December 22, 2023	December 19, 2024	91	159.95	165.75			-
20-Mar-25	KE9400007218	March 22, 2024	March 20, 2025	182	166.50	172.55			-
20-Jun-25	KE9400008547	June 21, 2024	June 19, 2025	273	173.15	179.40			-
SINGLE STOCK FUTURE (BATK)									
19-Sep-24	KE9400004652	September 22, 2023	September 19, 2024	- 91	347.00	349.85	5	173,500	
19-Dec-24 20-Mar-25	KE9400005873 KE9400007325	December 22, 2023 March 22, 2024	December 19, 2024 March 20, 2025	182	359.85 374.65	362.85 377.75			-
20-Jun-25	KE9400008653	June 21, 2024	June 19, 2025	273	389.50	392.80			-
SINGLE STOCK FUTURE (ABSA)									
19-Sep-24	KE9400004439	September 22, 2023	September 19, 2024	-	14.30	14.20			
19-Dec-24	KE9400005659	December 22, 2023	December 19, 2024	91	14.83	14.73			-
20-Mar-25 20-Jun-25	KE9400007093 KE9400008430	March 22, 2024 June 21, 2024	March 20, 2025 June 19, 2025	182 273	15.44 16.05	15.34 15.95			-
SINGLE STOCK FUTURE (NCBA) 19-Sep-24	KE9400004769	September 22, 2023	September 19, 2024	- 1	41.00	41.01	11	41.000	
19-Dec-24	KE9400005980	December 22, 2023	December 19, 2024	91	42.52	42.54	- '	41,000	
20-Mar-25	KE9400007432	March 22, 2024	March 20, 2025	182	44.27	44.29			-
20-Jun-25	KE9400008760	June 21, 2024	June 19, 2025	273	46.03	46.05			-
SINGLE STOCK FUTURE (COOP)									
19-Sep-24	KE9400004876 KE9400006095	September 22, 2023	September 19, 2024 December 19, 2024	- 91	13.25 13.74	13.20 13.70	3	39,750	- 30
19-Dec-24 20-Mar-25	KE9400007549	December 22, 2023 March 22, 2024	March 20, 2025	182	14.31	14.26			- 30
20-Jun-25	KE9400008877	June 21, 2024	June 19, 2025	273	14.87	14.82			-
SINGLE STOCK FUTURE (SCBK)									
19-Sep-24	KE9400004983	September 22, 2023	September 19, 2024	-	207.00	211.55			-
19-Dec-24 20-Mgr-25	KE9400006103 KE9400007655	December 22, 2023 March 22, 2024	December 19, 2024 March 20, 2025	91 182	208.65 217.25	213.40 222.20			-
20-Mar-25 20-Jun-25	KE9400007655 KE9400008984	March 22, 2024 June 21, 2024	June 19, 2025	273	217.25	222.20			-
annois ato ok s									
SINGLE STOCK FUTURE (IMHP) 19-Sep-24	KE9400005097	September 22, 2023	September 19, 2024	. 1	22.90	23.76	T	1	
19-Dec-24	KE9400006210	December 22, 2023	December 19, 2024	91	23.75	24.64			-
20-Mar-25 20-Jun-25	KE9400007762 KE9400009099	March 22, 2024 June 21, 2024	March 20, 2025 June 19, 2025	182 273	24.73 25.71	25.65 26.67			-
∠∪-JUП-∠5	NE7400007077	June 21, 2024	JUNE 17, 2025	2/3	25./1	20.0/			-
		/olumes		Total Vo		ı	Total Open		
	Today 105	Previous 44		3,551,200	1,637,850		Today 266	Previous 412	
	103	44	L	0,001,200	1,007,000	L	200	412	
Abbr.									
MTM: Mark To Market Open interest: total number of long or:	short positions that remain o	utstanding at the end of a partic	ular trading day						
Average Traded Price: Means the Volur	ne Weighted Traded Price	-					Γ		
Contracts that have traded on a particul	lar day will be marked to mar SSF- 1000 below Kes.100 100 above Kes.100	ket based on the volume weigh	ted average price (VWAP) whil	e contracts that have	not traded will be	marked to marke	et based on the NSE's	fair value calcula	ition.
	INDEX-100								
Nominal:	MINI-INDEX - 10								

Nominal: INDEX.100
MINHANDEX 10

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