nairobi securitie: exchange	5							ne	X NSE Derivatives Harket
			DERIVATIVES						
Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts August 8, 202
NDEX (N25I)									
19-Sep-24 19-Dec-24	KE9400004090 KE9400005212	September 22, 2023 December 22, 2023	September 19, 2024 December 19, 2024	133	2.737 2.822	2,741 2,827			-
20-Mar-25	KE9400005212	March 22, 2024	March 20, 2025	224	2,912	2,917		-	
20-Jun-25	KE9400007986	June 21, 2024	June 19, 2025	315	3,001	3,006			-
NDEX (25MN) 19-Sep-24	KE9400003985	September 22, 2023	September 19, 2024	42	2,737	2,741			
19-Dec-24	KE9400005105	December 22, 2023	December 19, 2024	133	2,822	2,827			-
20-Mar-25	KE9400006327	March 22, 2024	March 20, 2025	224	2,912	2,917			-
20-Jun-25	KE9400007870	June 21, 2024	June 19, 2025	315	3,001	3,006			-
INGLE STOCK FUTURE (SCO	A)								
19-Sep-24	KE9400004108	September 22, 2023	September 19, 2024	42	14.98	14.94			6
19-Dec-24	KE9400005329	December 22, 2023	December 19, 2024	133	15.59	15.54			-
20-Mar-25	KE9400006657	March 22, 2024	March 20, 2025	224	16.23	16.18			-
20-Jun-25	KE9400008109	June 21, 2024	June 19, 2025	315	16.88	16.83			
SINGLE STOCK FUTURE (EQTY									
19-Sep-24	KE9400004322	September 22, 2023	September 19, 2024	42	38.80	38.80	2	77,600	71
19-Dec-24	KE9400005543	December 22, 2023	December 19, 2024	133	40.69	40.71			
20-Mar-25 20-Jun-25	KE9400006988 KE9400008323	March 22, 2024 June 21, 2024	March 20, 2025 June 19, 2025	224 315	42.36 44.05	42.38 44.07			-
		30116 21, 2024	30116 17, 2023	515	44.00	44.07			-
SINGLE STOCK FUTURE (KCBG									
19-Sep-24	KE9400004215	September 22, 2023	September 19, 2024	42	30.27	29.97			83
19-Dec-24 20-Mar-25	KE9400005436 KE9400006764	December 22, 2023 March 22, 2024	December 19, 2024 March 20, 2025	133	31.49 32.79	31.19 32.48			30
20-Jun-25	KE9400008216	June 21, 2024	June 19, 2025	315	34.10	33.77			-
		·							
SINGLE STOCK FUTURE (EABL) 19-Sep-24	KE9400004546	September 22, 2023	September 19, 2024	42	149.35	147.90			
19-Sep-24 19-Dec-24	KE9400004546	December 22, 2023	December 19, 2024	133	155.45	153.90			
20-Mar-25	KE9400007218	March 22, 2024	March 20, 2025	224	161.85	160.25			
20-Jun-25	KE9400008547	June 21, 2024	June 19, 2025	315	168.30	166.65			
SINGLE STOCK FUTURE (BATK)	KE9400004652	L c	C	40.	225.45	339.40			
19-Sep-24 19-Dec-24	KE9400004852	September 22, 2023 December 22, 2023	September 19, 2024 December 19, 2024	133	335.45 349.05	353.20			
20-Mar-25	KE9400003873	March 22, 2024	March 20, 2025	224	363.45	367.70			
20-Jun-25	KE9400008653	June 21, 2024	June 19, 2025	315	377.95	382.40			-
SINGLE STOCK FUTURE (ABSA									
19-Sep-24	KE9400004439	September 22, 2023	September 19, 2024	42	14.27	14.33			-
19-Dec-24 20-Mar-25	KE9400005659 KE9400007093	December 22, 2023 March 22, 2024	December 19, 2024 March 20, 2025	133 224	14.64 15.24	14.70			-
20-Jun-25	KE9400008430	June 21, 2024	June 19, 2025	315	15.85	15.92			-
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SINGLE STOCK FUTURE (NCBA									
19-Sep-24	KE9400004769	September 22, 2023	September 19, 2024	42	39.61	40.14			
19-Dec-24 20-Mar-25	KE9400005980 KE9400007432	December 22, 2023 March 22, 2024	December 19, 2024 March 20, 2025	133	41.22 42.91	41.76 43.48			-
20-Mar-25 20-Jun-25	KE9400007432	June 21, 2024	June 19, 2025	315	44.63	45.22			-
	'								
SINGLE STOCK FUTURE (COO	P)								
19-Sep-24	KE9400004876	September 22, 2023	September 19, 2024	42	12.70	12.85			20
19-Dec-24	KE9400006095	December 22, 2023	December 19, 2024	133	13.21	13.38			-
20-Mar-25 20-Jun-25	KE9400007549 KE9400008877	March 22, 2024 June 21, 2024	March 20, 2025 June 19, 2025	224 315	13.75 14.30	13.93 14.48			
20-3011-25	KE7400008877	June 21, 2024	June 17, 2025	313	14.30	14.40			
SINGLE STOCK FUTURE (SCBK	)								
19-Sep-24	KE9400004983	September 22, 2023	September 19, 2024	42	193.95	192.55			
19-Dec-24	KE9400006103	December 22, 2023	December 19, 2024	133	195.85	194.35			
20-Mar-25	KE9400007655 KE9400008984	March 22, 2024	March 20, 2025	224	203.90	202.35			-
20-Jun-25	KEY4UUUU8984	June 21, 2024	June 19, 2025	315	212.05	210.40		-	
SINGLE STOCK FUTURE (IMHP	)					_			
19-Sep-24	KE940005097	September 22, 2023	September 19, 2024	42	20.01	20.27		T	-
19-Dec-24	KE9400006210	December 22, 2023	December 19, 2024	133	20.82	21.09			
		14	March 20, 2025	224	21.68	21.96			
20-Mar-25 20-Jun-25	KE9400007762 KE9400009099	March 22, 2024 June 21, 2024	June 19, 2025	315	22.54	22.84			

Total \	/olumes
Today	Previous
2	15

Total Value				
Today	Previous			
77,600	582,000			

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 Yoluma Weighted Traded Price.

Contracts that have traded on a particular day will be marked to market based on the volume weighted average price (YWAP) while contracts that have not traded will be marked to market based on the NSE's fair value calculation.

100 above 45.10

Nominal:

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