nairobi securitie exchang	es e							ne	X NSE Derivatives Market
ontract Type	ISIN	Listing Date	DERIVATIVES Expiry Date	PRICELIST Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
IDEX (N25I)									August 19, 20
19-Sep-24	KE9400004090	September 22, 2023	September 19, 2024	31	2,759	2,764			-
19-Dec-24	KE9400005212	December 22, 2023	December 19, 2024	122	2,843	2,848			-
20-Mar-25 20-Jun-25	KE9400006434 KE9400007986	March 22, 2024 June 21, 2024	March 20, 2025 June 19, 2025	213 304	2,933 3,023	2,938 3,028			-
20-3011-25	KE7400007788	JUNE 21, 2024	JUNE 17, 2023	304	3,023	3,020			
IDEX (25MN)	KE9400003985			31	0.000	0.011			
19-Sep-24 19-Dec-24	KE9400003985 KE9400005105	September 22, 2023 December 22, 2023	September 19, 2024 December 19, 2024	122	2,759 2,843	2,764 2,848			
20-Mar-25	KE9400003103	March 22, 2024	March 20, 2025	213	2,933	2,938			-
20-Jun-25	KE9400007870	June 21, 2024	June 19, 2025	304	3,023	3,028			-
NGLE STOCK FUTURE (SCC	N41								
19-Sep-24	KE940004108	September 22, 2023	September 19, 2024	31	15.12	15.25	I	T	4
19-Dec-24	KE9400005329	December 22, 2023	December 19, 2024	122	15.72	15.63			7
20-Mar-25	KE9400006657	March 22, 2024	March 20, 2025	213	16.36	16.27			-
20-Jun-25	KE9400008109	June 21, 2024	June 19, 2025	304	17.02	16.92			
NGLE STOCK FUTURE (EQT	Y)								
19-Sep-24	KE9400004322	September 22, 2023	September 19, 2024	31	40.90	40.49			(
19-Dec-24 20-Mar-25	KE9400005543 KE9400006988	December 22, 2023 March 22, 2024	December 19, 2024 March 20, 2025	122 213	42.52 44.27	42.10 43.84			
20-Mar-25 20-Jun-25	KE9400006988 KE9400008323	June 21, 2024	June 19, 2025	304	46.04	43.84			
						/			
NGLE STOCK FUTURE (KCE	KF940004215	Contombor 22 2222	Contombor 10 2024	31	20.72	20.00			
19-Sep-24 19-Dec-24	KE9400004215	September 22, 2023 December 22, 2023	September 19, 2024 December 19, 2024	122	29.73 30.91	30.22 31.42	-		- :
20-Mar-25	KE9400006764	March 22, 2024	March 20, 2025	213	32.18	32.71			10
20-Jun-25	KE9400008216	June 21, 2024	June 19, 2025	304	33.46	34.02			-
NGLE STOCK FUTURE (EAB	n								
19-Sep-24	KE9400004546	September 22, 2023	September 19, 2024	31	142.35	146.85		Т	-
19-Dec-24	KE9400005766	December 22, 2023	December 19, 2024	122	141.60	152.70	30	424,800	;
20-Mar-25	KE9400007218 KE9400008547	March 22, 2024	March 20, 2025	213 304	154.10 160.25	158.95			
20-Jun-25	KEY400008547	June 21, 2024	June 19, 2025	304	160.25	165.30			
NGLE STOCK FUTURE (BAT	K)								
19-Sep-24	KE9400004652	September 22, 2023	September 19, 2024	31	346.30	346.95			
19-Dec-24	KE9400005873	December 22, 2023	December 19, 2024	122	360.05	360.80			-
20-Mar-25	KE9400007325	March 22, 2024	March 20, 2025	213	374.85	375.65			-
20-Jun-25	KE9400008653	June 21, 2024	June 19, 2025	304	389.85	390.65			-
NGLE STOCK FUTURE (ABS	Δ)								
19-Sep-24	KE9400004439	September 22, 2023	September 19, 2024	31	14.26	14.22			-
19-Dec-24	KE9400005659	December 22, 2023	December 19, 2024	122	14.82	14.79			-
20-Mar-25 20-Jun-25	KE9400007093 KE9400008430	March 22, 2024 June 21, 2024	March 20, 2025 June 19, 2025	213 304	15.43 16.05	15.40 16.01			-
20-3011-25	KE7400006430	June 21, 2024	June 17, 2025	304	16.05	10.01			-
NGLE STOCK FUTURE (NCE	BA)								
19-Sep-24	KE9400004769	September 22, 2023	September 19, 2024	31	39.48	39.48			
19-Dec-24	KE9400005980	December 22, 2023	December 19, 2024	122	41.05	41.05			
20-Mar-25	KE9400007432	March 22, 2024	March 20, 2025	213	42.74	42.74			
20-Jun-25	KE9400008760	June 21, 2024	June 19, 2025	304	44.45	44.45			-
NGLE STOCK FUTURE (CO	OP)								
19-Sep-24	KE9400004876	September 22, 2023	September 19, 2024	31	13.04	12.96			
19-Dec-24	KE9400006095	December 22, 2023	December 19, 2024	122	13.56	13.47			-
20-Mar-25	KE9400007549	March 22, 2024	March 20, 2025	213	14.12	14.03			-
20-Jun-25	KE9400008877	June 21, 2024	June 19, 2025	304	14.68	14.59			-
NGLE STOCK FUTURE (SCB	K)								
19-Sep-24	KE9400004983	September 22, 2023	September 19, 2024	31	191.85	191.80			
19-Dec-24	KE9400006103	December 22, 2023	December 19, 2024	122	193.45	193.45			
20-Mar-25	KE9400007655	March 22, 2024	March 20, 2025	213	201.40	201.40			-
20-Jun-25	KE9400008984	June 21, 2024	June 19, 2025	304	209.45	209.45			
NGLE STOCK FUTURE (IMH	P)								
19-Sep-24	KE9400005097	September 22, 2023	September 19, 2024	31	20.88	20.85			-
19-Dec-24	KE9400006210	December 22, 2023	December 19, 2024	122	21.71	21.68			
20-Mar-25	KE9400007762	March 22, 2024	March 20, 2025	213	22.60	22.58			-
20-Jun-25	KE9400009099	June 21, 2024	June 19, 2025	304	23.50	23.48			-
	Total \	/olumes		Total Va	lue		Total Open	Interest	
	Today	Previous		Today	Previous		Today	Previous	
	30	1	L	424,800	15,250		406	376	
obr.									
oor. TM: Mark To Market									
	or short positions that remain ou	tstanding at the end of a particu	ular trading day						
verage Traded Price: Means the V	olume Weighted Traded Price							-	
ontracts that have traded on a par	ticular day will be marked to mark SSF- 1000 below Kes.100	et based on the volume weight	ed average price (VWAP) while o	ontracts that have no	t traded will be m	arked to market I	pased on the NSE's fai	r value calculation.	
	100 above Kes. 100								
	INDEX-100 MINI-INDEX - 10								
minal:	WIINI-INDEX - 10								