nairobi securitie exchange	15			DDICELIEV				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 August 20, 20
NDEX (N25I)	KE9400004090	C4b00 00001	Carata and a 2004	30	0.770	0.750			
19-Sep-24 19-Dec-24	KE9400004090 KE9400005212	September 22, 2023 December 22, 2023	September 19, 2024 December 19, 2024	121	2,779 2,863	2,759 2,843			-
20-Mar-25	KE9400006434	March 22, 2024	March 20, 2025	212	2,954	2,933			-
20-Jun-25	KE9400007986	June 21, 2024	June 19, 2025	303	3,045	3,023			-
NDEX (25MN)									
19-Sep-24 19-Dec-24	KE9400003985 KE9400005105	September 22, 2023 December 22, 2023	September 19, 2024 December 19, 2024	30 121	2,779 2,863	2,759 2,843			
20-Mar-25	KE9400006327	March 22, 2024	March 20, 2025	212	2,954	2,933			-
20-Jun-25	KE9400007870	June 21, 2024	June 19, 2025	303	3,045	3,023			-
INGLE STOCK FUTURE (SCO	M)								
19-Sep-24 19-Dec-24	KE9400004108 KE9400005329	September 22, 2023 December 22, 2023	September 19, 2024 December 19, 2024	30 121	14.51 15.76	15.12 15.72	5	72,550	3 7
20-Mar-25	KE9400006657	March 22, 2024	March 20, 2025	212	16.41	16.36			
20-Jun-25	KE9400008109	June 21, 2024	June 19, 2025	303	17.07	17.02			
INGLE STOCK FUTURE (EQT)	()								
19-Sep-24 19-Dec-24	KE9400004322 KE9400005543	September 22, 2023 December 22, 2023	September 19, 2024 December 19, 2024	30 121	40.93 42.56	40.90 42.52			- 6
20-Mar-25	KE9400006988	March 22, 2024	March 20, 2025	212	44.31	44.27			
20-Jun-25	KE9400008323	June 21, 2024	June 19, 2025	303	46.08	46.04			-
SINGLE STOCK FUTURE (KCB	G)								
19-Sep-24 19-Dec-24	KE9400004215 KE9400005436	September 22, 2023 December 22, 2023	September 19, 2024 December 19, 2024	30 121	30.17 29.19	29.73 30.91	9	262,750	4
20-Mar-25	KE9400006764	March 22, 2024	March 20, 2025	212	32.66	32.18		202,700	10
20-Jun-25	KE9400008216	June 21, 2024	June 19, 2025	303	33.96	33.46			-
SINGLE STOCK FUTURE (EABL	1)								
19-Sep-24 19-Dec-24	KE9400004546 KE9400005766	September 22, 2023 December 22, 2023	September 19, 2024 December 19, 2024	30 121	148.10	142.35	30	461,700	
20-Mar-25	KE9400007218	March 22, 2024	March 20, 2025	212	160.35	154.10	30	401,700	-
20-Jun-25	KE9400008547	June 21, 2024	June 19, 2025	303	166.75	160.25			
SINGLE STOCK FUTURE (BATK	()								
19-Sep-24	KE9400004652	September 22, 2023	September 19, 2024	30	346.15	346.30			
19-Dec-24 20-Mar-25	KE9400005873 KE9400007325	December 22, 2023 March 22, 2024	December 19, 2024 March 20, 2025	121 212	359.90 374.70	360.05 374.85			-
20-Jun-25	KE9400008653	June 21, 2024	June 19, 2025	303	389.65	389.85			
SINGLE STOCK FUTURE (ABSA	A)								
19-Sep-24	KE9400004439	September 22, 2023	September 19, 2024	30	14.25	14.26		Т	-
19-Dec-24	KE9400005659	December 22, 2023	December 19, 2024	121	14.82	14.82			-
20-Mar-25 20-Jun-25	KE9400007093 KE9400008430	March 22, 2024 June 21, 2024	March 20, 2025 June 19, 2025	212 303	15.43 16.04	15.43 16.05			-
		00110 217 2021	30110 177 2020	000	10.01	10.00	-		
SINGLE STOCK FUTURE (NCB	A) KE9400004769	September 22, 2023	September 19, 2024	30	39.42	39.48			
19-Sep-24 19-Dec-24	KE9400004789	December 22, 2023	December 19, 2024	121	40.98	41.05			
20-Mar-25	KE9400007432	March 22, 2024	March 20, 2025	212	42.67	42.74			
20-Jun-25	KE9400008760	June 21, 2024	June 19, 2025	303	44.37	44.45			-
SINGLE STOCK FUTURE (COC	OP)								
19-Sep-24	KE9400004876	September 22, 2023	September 19, 2024	30	13.14	13.04			
19-Dec-24 20-Mgr-25	KE9400006095 KE9400007549	December 22, 2023 March 22, 2024	December 19, 2024 March 20, 2025	121	13.66	13.56			-
20-Jun-25	KE9400008877	June 21, 2024	June 19, 2025	303	14.79	14.68			-
SINGLE STOCK FUTURE (SCBI	K)								
19-Sep-24	KE9400004983	September 22, 2023	September 19, 2024	30	192.25	191.85			
19-Dec-24	KE9400006103	December 22, 2023	December 19, 2024	121	193.85	193.45			
20-Mar-25 20-Jun-25	KE9400007655 KE9400008984	March 22, 2024 June 21, 2024	March 20, 2025 June 19, 2025	212 303	201.85 209.95	201.40 209.45			-
		22.10 21, 2024	115 17, 2020	555					
SINGLE STOCK FUTURE (IMHE	P) KE9400005097	Santamber 22 2002	September 19, 2024	30	20.82	20.88			
19-Sep-24 19-Dec-24	KE9400005097 KE9400006210	September 22, 2023 December 22, 2023	December 19, 2024	121	21.65	20.88			-
20-Mar-25	KE9400007762	March 22, 2024	March 20, 2025	212	22.54	22.60			-
20-Jun-25	KE9400009099	June 21, 2024	June 19, 2025	303	23.44	23.50			-
		folumes Previous		Total Va	lue Previous		Total Open Today	Interest Previous	
	Today 44	Previous 30	- F	797,000	424,800		380	406	
						'			
Abbr. WTM: Mark To Market									
Open interest: total number of long		standing at the end of a partice	ular trading day				_		
Average Traded Price: Means the Vo									
Contracts that have traded on a part	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 ma	arked to market I	pased on the NSE's fair	value calculation.	
	100 above Kes.100 INDEX-100								
lominal:	MINI-INDEX - 10								