nairobi securit exchan	ies ge		DERIVATIVES	DDICELIST				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 August 21, 202
NDEX (N25I) 19-Sep-24									August 21, 20.
19-Sep-24 19-Dec-24	KE9400004090 KE9400005212	September 22, 2023 December 22, 2023	September 19, 2024 December 19, 2024	29 120	2,860 2,945	2,779 2,863			-
20-Mar-25	KE9400005212	March 22, 2024	March 20, 2025	211	3,039	2,954			
20-Jun-25	KE9400007986	June 21, 2024	June 19, 2025	302	3,131	3,045			-
NDEX (25MN)									
19-Sep-24	KE9400003985	September 22, 2023 December 22, 2023	September 19, 2024	29	2,860	2,779			
19-Dec-24 20-Mar-25	KE9400005105 KE9400006327	December 22, 2023 March 22, 2024	December 19, 2024 March 20, 2025	120 211	2,945 3,039	2,863 2,954			
20-Jun-25	KE9400007870	June 21, 2024	June 19, 2025	302	3,131	3,045			-
INGLE STOCK FUTURE (SC	COM)								
19-Sep-24	KE9400004108	September 22, 2023	September 19, 2024	29	15.16	14.51			
19-Dec-24	KE9400005329 KE9400006657	December 22, 2023	December 19, 2024	120 211	15.15	15.76	15	227,250	
20-Mar-25 20-Jun-25	KE9400006657 KE9400008109	March 22, 2024 June 21, 2024	March 20, 2025 June 19, 2025	302	16.40 17.06	16.41 17.07			
	•		00.10 1.77 2020				-		
SINGLE STOCK FUTURE (EG 19-Sep-24	KE940004322	September 22, 2023	September 19, 2024	29	41.17	40.93	Г		
19-Dec-24	KE9400005543	December 22, 2023	December 19, 2024	120	42.80	42.56			-
20-Mar-25 20-Jun-25	KE9400006988 KE9400008323	March 22, 2024 June 21, 2024	March 20, 2025 June 19, 2025	211 302	44.56 46.34	44.31 46.08			-
		JUNE 21, 2024	JUNE 17, 2023	302	40.34	40.00			
INGLE STOCK FUTURE (KO	CBG) KE9400004215	L Controlle 00 0000	Contourly 10 000	00.1	20.01	00.15			
19-Sep-24 19-Dec-24	KE9400004215 KE9400005436	September 22, 2023 December 22, 2023	September 19, 2024 December 19, 2024	29 120	30.21	30.17			4
20-Mar-25	KE9400006764	March 22, 2024	March 20, 2025	211	32.70	32.66			10
20-Jun-25	KE9400008216	June 21, 2024	June 19, 2025	302	34.00	33.96			
SINGLE STOCK FUTURE (EA	ABL)								
19-Sep-24	KE9400004546	September 22, 2023	September 19, 2024	29	148.05	148.10			-
19-Dec-24 20-Mar-25	KE9400005766 KE9400007218	December 22, 2023 March 22, 2024	December 19, 2024 March 20, 2025	120	153.90 160.25	153.90 160.35			
20-Mai-25	KE9400007210	June 21, 2024	June 19, 2025	302	166.65	166.75			
SINGLE STOCK FUTURE (BA 19-Sep-24	KE940004652	September 22, 2023	September 19, 2024	29	343.50	346.15			
19-Dec-24	KE9400005873	December 22, 2023	December 19, 2024	120	357.10	359.90			-
20-Mar-25	KE9400007325	March 22, 2024	March 20, 2025	211	371.80	374.70			-
20-Jun-25	KE9400008653	June 21, 2024	June 19, 2025	302	386.65	389.65			-
SINGLE STOCK FUTURE (AE	BSA)								
19-Sep-24	KE9400004439	September 22, 2023	September 19, 2024	29	14.30	14.25			-
19-Dec-24	KE9400005659	December 22, 2023	December 19, 2024	120	14.86	14.82			-
20-Mar-25 20-Jun-25	KE9400007093 KE9400008430	March 22, 2024 June 21, 2024	March 20, 2025 June 19, 2025	211 302	15.47 16.09	15.43 16.04			-
SINGLE STOCK FUTURE (NO				[
19-Sep-24 19-Dec-24	KE9400004769 KE9400005980	September 22, 2023 December 22, 2023	September 19, 2024 December 19, 2024	29 120	39.40 40.96	39.42 40.98			
20-Mar-25	KE9400005980	March 22, 2024	March 20, 2025	211	42.65	40.98			-
20-Jun-25	KE9400008760	June 21, 2024	June 19, 2025	302	44.35	44.37			
SINGLE STOCK FUTURE (CO	20P)								
19-Sep-24	KE9400004876	September 22, 2023	September 19, 2024	29	13.13	13.14		Т	
19-Dec-24	KE9400006095	December 22, 2023	December 19, 2024	120	13.65	13.66			-
20-Mar-25	KE9400007549	March 22, 2024	March 20, 2025	211	14.22	14.22			-
20-Jun-25	KE9400008877	June 21, 2024	June 19, 2025	302	14.78	14.79		-	-
SINGLE STOCK FUTURE (SC	CBK)								
19-Sep-24	KE9400004983	September 22, 2023	September 19, 2024	29	197.00	192.25			-
19-Dec-24 20-Mar-25	KE9400006103 KE9400007655	December 22, 2023	December 19, 2024	120	198.75 207.00	193.85 201.85			
20-Mar-25 20-Jun-25	KE9400007655 KE9400008984	March 22, 2024 June 21, 2024	March 20, 2025 June 19, 2025	302	207.00	201.85		-	-
						-			
SINGLE STOCK FUTURE (IM	KE9400005097	Cantomb - 00 0000	Contombo 10 000 I	29	01.00	00.00	, ,	01.000	
19-Sep-24 19-Dec-24	KE9400005097 KE9400006210	September 22, 2023 December 22, 2023	September 19, 2024 December 19, 2024	120	21.20 35.97	20.82	1	21,200	
20-Mar-25	KE9400007762	March 22, 2024	March 20, 2025	211	37.45	22.54			-
20-Jun-25	KE9400009099	June 21, 2024	June 19, 2025	302	38.95	23.44			
	Total \ Today	Volumes Previous 44		Total Va Today 248,450	Previous 797,000		Total Open Today 396	Previous 380	
.bbr.	ing or short positions that remain ou	tetanding at the end of s	Not trading day						
werage Traded Price: Means the	Volume Weighted Traded Price articular day will be marked to mark SSF- 1000 below Kes. 100			ontracts that have no	t traded will be m	arked to market b	ased on the NSE's fair	- value calculation.	
	100 above Kes.100 INDEX-100								

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