NSE nairobi securitie exchange	es e							next Derivatives	
Contract Type	ISIN	Listing Date	DERIVATIVES Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts August 29, 20
NDEX (N25I)	KE9400004090	- Ctb00 00001	C	01.	0.015	0.017			
19-Sep-24 19-Dec-24	KE9400004090 KE9400005212	September 22, 2023 December 22, 2023	September 19, 2024 December 19, 2024	21 112	2,815 2,897	2,817 2,900			-
20-Mar-25	KE9400006434	March 22, 2024	March 20, 2025	203	2,990	2,992			-
20-Jun-25	KE9400007986	June 21, 2024	June 19, 2025	294	3,081	3,083			-
NDEX (25MN)									
19-Sep-24 19-Dec-24	KE9400003985 KE9400005105	September 22, 2023 December 22, 2023	September 19, 2024 December 19, 2024	21 112	2,815 2,897	2,817 2,900			
20-Mar-25	KE9400006327	March 22, 2024	March 20, 2025	203	2,990	2,992			-
20-Jun-25	KE9400007870	June 21, 2024	June 19, 2025	294	3,081	3,083			-
INGLE STOCK FUTURE (SC	DM)								
19-Sep-24 19-Dec-24	KE9400004108 KE9400005329	September 22, 2023 December 22, 2023	September 19, 2024 December 19, 2024	21 112	14.50	14.66 15.23	1 5	14,500 73,250	3
20-Mar-25	KE9400006657	March 22, 2024	March 20, 2025	203	15.80	15.86	0	70,200	-
20-Jun-25	KE9400008109	June 21, 2024	June 19, 2025	294	16.43	16.49			
SINGLE STOCK FUTURE (EQT	Y)								
19-Sep-24 19-Dec-24	KE9400004322 KE9400005543	September 22, 2023 December 22, 2023	September 19, 2024 December 19, 2024	21	41.00 42.60	41.06 42.67			-
20-Mar-25	KE9400006988	March 22, 2024	March 20, 2025	203	44.35	44.42			
20-Jun-25	KE9400008323	June 21, 2024	June 19, 2025	294	46.12	46.20			-
SINGLE STOCK FUTURE (KCE	3G)								
19-Sep-24 19-Dec-24	KE9400004215 KE9400005436	September 22, 2023 December 22, 2023	September 19, 2024 December 19, 2024	21 112	31.44 32.81	31.44 32.67	3	94,320	3
20-Mar-25	KE9400006764	March 22, 2024	March 20, 2025	203	34.16	34.01			10
20-Jun-25	KE9400008216	June 21, 2024	June 19, 2025	294	35.52	35.37			
SINGLE STOCK FUTURE (EAB	L)								
19-Sep-24 19-Dec-24	KE9400004546 KE9400005766	September 22, 2023 December 22, 2023	September 19, 2024 December 19, 2024	21 112	147.10	147.90			
20-Mar-25	KE9400007218	March 22, 2024	March 20, 2025	203	159.10	160.00			-
20-Jun-25	KE9400008547	June 21, 2024	June 19, 2025	294	165.45	166.40			
SINGLE STOCK FUTURE (BAT	K)								
19-Sep-24	KE9400004652	September 22, 2023	September 19, 2024	21	347.00	341.85			
19-Dec-24 20-Mar-25	KE9400005873 KE9400007325	December 22, 2023 March 22, 2024	December 19, 2024 March 20, 2025	112 203	360.55 375.35	355.20 369.80			-
20-Jun-25	KE9400008653	June 21, 2024	June 19, 2025	294	390.35	384.55			
SINGLE STOCK FUTURE (ABS	A)								
19-Sep-24	KE9400004439	September 22, 2023	September 19, 2024	21	14.41	14.56		Т	-
19-Dec-24	KE9400005659	December 22, 2023	December 19, 2024	112	14.97	15.13			-
20-Mar-25 20-Jun-25	KE9400007093 KE9400008430	March 22, 2024 June 21, 2024	March 20, 2025 June 19, 2025	203 294	15.58 16.20	15.75 16.38			-
	_	00/10 21/ 2021	50110 177 2020	27-1	10120	10.00			
SINGLE STOCK FUTURE (NCI	KE9400004769	September 22, 2023	September 19, 2024	21	42.86	42.78			
19-Sep-24 19-Dec-24	KE9400004789	December 22, 2023	December 19, 2024	112	44.53	44.45			
20-Mar-25	KE9400007432	March 22, 2024	March 20, 2025	203	46.36	46.28			
20-Jun-25	KE9400008760	June 21, 2024	June 19, 2025	294	48.21	48.12			
SINGLE STOCK FUTURE (CO	OP)								
19-Sep-24	KE9400004876	September 22, 2023	September 19, 2024	21	13.50	13.70			
19-Dec-24 20-Mar-25	KE9400006095 KE9400007549	December 22, 2023 March 22, 2024	December 19, 2024 March 20, 2025	112	14.02	14.24			-
20-Jun-25	KE9400008877	June 21, 2024	June 19, 2025	294	15.18	15.42			-
SINGLE STOCK FUTURE (SCE	K)								
19-Sep-24	KE9400004983	September 22, 2023	September 19, 2024	21	203.70	202.80			
19-Dec-24	KE9400006103	December 22, 2023	December 19, 2024	112	205.65	204.70			
20-Mar-25 20-Jun-25	KE9400007655 KE9400008984	March 22, 2024 June 21, 2024	March 20, 2025 June 19, 2025	203 294	214.10 222.65	213.10 221.65			-
	•	22.10 21, 2024	225 17, 2020	27-7					
SINGLE STOCK FUTURE (IMH	P) KER400005007	Cantambar 00 00001	Santambar 10 000 d	0.1	00.17	01.11			
19-Sep-24 19-Dec-24	KE9400005097 KE9400006210	September 22, 2023 December 22, 2023	September 19, 2024 December 19, 2024	21 112	22.16 23.02	21.11			
20-Mar-25	KE9400007762	March 22, 2024	March 20, 2025	203	23.97	22.84			-
20-Jun-25	KE9400009099	June 21, 2024	June 19, 2025	294	24.93	23.75			-
		Volumes Previous		Total Va	lue Previous		Total Open Today	Interest Previous	
	Today 9	FIEAIO02	F	182,070	- Tevious		407	405	
			_						
Abbr. MTM: Mark To Market									
Open interest: total number of long		tstanding at the end of a partice	ular trading day				_		
Average Traded Price: Means the V						and the second		-	
Contracts that have traded on a par	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 fair	value calculation.	
	100 above Kes.100 INDEX-100								
Nominal:	MINI-INDEX - 10								
iominai:									