NSE nairobi securiti exchange	es je							ne	NSE Dorivatives Market
Contract Type	ISIN	Listing Date	DERIVATIVES Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts September 9, 202
NDEX (N25I)									September 7, 20.
19-Sep-24 19-Dec-24	KE9400004090 KE9400005212	September 22, 2023 December 22, 2023	September 19, 2024 December 19, 2024	10	2,874 2,955	2,870 2,952			-
20-Mar-25	KE9400006434	March 22, 2024	March 20, 2025	192	3,049	3,046			-
20-Jun-25	KE9400007986	June 21, 2024	June 19, 2025	283	3,142	3,138			-
NDEX (25MN)									
19-Sep-24	KE9400003985	September 22, 2023	September 19, 2024	10	2,874	2,800			
19-Dec-24 20-Mar-25	KE9400005105 KE9400006327	December 22, 2023 March 22, 2024	December 19, 2024 March 20, 2025	101	2,955	2,952 3.046			-
20-Jun-25	KE9400007870	June 21, 2024	June 19, 2025	283	3,142	3,138			-
INGLE STOCK FUTURE (SC	OM)								
19-Sep-24	KE9400004108	September 22, 2023	September 19, 2024	10	14.90	14.87		Т	3
19-Dec-24	KE9400005329	December 22, 2023	December 19, 2024	101	15.47	15.44			10
20-Mar-25 20-Jun-25	KE9400006657 KE9400008109	March 22, 2024 June 21, 2024	March 20, 2025 June 19, 2025	283	16.10 16.74	16.07 16.71			-
		00110 217 2021	00110 117,2020						
SINGLE STOCK FUTURE (EQT 19-Sep-24	TY) KE9400004322	September 22, 2023	September 19, 2024	10	43.31	43.34	9	389,800	
19-Dec-24	KE9400005543	December 22, 2023	December 19, 2024	101	45.15	45.00	7	307,000	-
20-Mar-25	KE9400006988	March 22, 2024 June 21, 2024	March 20, 2025	192	47.01 48.88	46.85 48.71			-
20-Jun-25	KE9400008323	June 21, 2024	June 19, 2025	283	48.88	48.71			-
SINGLE STOCK FUTURE (KCI	BG)				,			014	
19-Sep-24 19-Dec-24	KE9400004215 KE9400005436	September 22, 2023 December 22, 2023	September 19, 2024 December 19, 2024	10	35.00 36.40	33.85 35.15	6	210,000	4
20-Mar-25	KE9400006764	March 22, 2024	March 20, 2025	192	37.90	36.59			10
20-Jun-25	KE9400008216	June 21, 2024	June 19, 2025	283	39.40	38.04			
SINGLE STOCK FUTURE (EAR	BL)								
19-Sep-24	KE9400004546	September 22, 2023 December 22, 2023	September 19, 2024	10	140.20	145.90			
19-Dec-24 20-Mar-25	KE9400005766 KE9400007218	December 22, 2023 March 22, 2024	December 19, 2024 March 20, 2025	101 192	145.55 151.55	151.50 157.70			-
20-Jun-25	KE9400008547	June 21, 2024	June 19, 2025	283	157.55	164.00			-
							•		
SINGLE STOCK FUTURE (BAT 19-Sep-24	KE9400004652	September 22, 2023	September 19, 2024	10	345.65	347.00			
19-Dec-24	KE9400004832	December 22, 2023	December 19, 2024	101	358.80	360.30			
20-Mar-25	KE9400007325	March 22, 2024	March 20, 2025	192	373.55	375.10			-
20-Jun-25	KE9400008653	June 21, 2024	June 19, 2025	283	388.40	390.00			
SINGLE STOCK FUTURE (ABS	(A)								
19-Sep-24	KE9400004439	September 22, 2023	September 19, 2024	10	14.20	14.11			-
19-Dec-24	KE9400005659	December 22, 2023	December 19, 2024	101	14.74	14.65			-
20-Mar-25 20-Jun-25	KE9400007093 KE9400008430	March 22, 2024 June 21, 2024	March 20, 2025 June 19, 2025	192 283	15.34 15.95	15.25 15.86			-
20 00 20	1127 100000 100	50110 217 2021	55110 1772020	200	10170	10.00			
SINGLE STOCK FUTURE (NC									
19-Sep-24	KE9400004769 KE9400005980	September 22, 2023	September 19, 2024	10	44.60	43.89 45.58			
19-Dec-24 20-Mar-25	KE9400005980	December 22, 2023 March 22, 2024	December 19, 2024 March 20, 2025	192	46.30 48.20	47.45			
20-Jun-25	KE9400008760	June 21, 2024	June 19, 2025	283	50.12	49.33			-
SINGLE STOCK FUTURE (CO 19-Sep-24	KE940004876	September 22, 2023	September 19, 2024	10	13.29	13.16			
19-Dec-24	KE9400006095	December 22, 2023	December 19, 2024	101	13.80	13.66			3
20-Mar-25	KE9400007549	March 22, 2024	March 20, 2025	192	14.37	14.22			-
20-Jun-25	KE9400008877	June 21, 2024	June 19, 2025	283	14.94	14.79			-
SINGLE STOCK FUTURE (SCE	BK)								
19-Sep-24	KE9400004983	September 22, 2023	September 19, 2024	10	210.20	210.90			
19-Dec-24 20-Mar-25	KE9400006103 KE9400007655	December 22, 2023 March 22, 2024	December 19, 2024 March 20, 2025	101	212.20 220.90	213.00 221.75			-
20-Mar-25 20-Jun-25	KE9400007655 KE9400008984	March 22, 2024 June 21, 2024	March 20, 2025 June 19, 2025	283	220.90	221.75	<del>                                     </del>		
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SINGLE STOCK FUTURE (IMP	IP)		6						
19-Sep-24 19-Dec-24	KE9400005097 KE9400006210	September 22, 2023 December 22, 2023	September 19, 2024 December 19, 2024	10	22.07 22.91	22.10 22.94			
20-Mar-25	KE9400007762	March 22, 2024	March 20, 2025	192	23.85	23.89	-		
20-Jun-25	KE9400009099	June 21, 2024	June 19, 2025	283	24.80	24.84			-
		Volumes		Total Va			Total Open	Interest	
	Today	Previous		Today	Previous		Today	Previous	
	15	1	L	599,800	28,000		406	418	
Abbr.									
MTM: Mark To Market									
Open interest: total number of long Average Traded Price: Means the N	g or short positions that remain out	tstanding at the end of a partice	ular trading day				г		
	volume Weignted Traded Price rticular day will be marked to mark	et based on the volume weight	ed average price (VWAP) while r	ontracts that have no	t traded will be m	arked to market I	pased on the NSE's fair	value calculation	1.
	SSF- 1000 below Kes.100 100 above Kes.100								
	INDEX-100								
lominal:	MINI-INDEX - 10								