nairobi securities exchange								next MSE Derivatives Market	
Contract Type	ISIN	Listing Date	DERIVATIVES Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts November 8, 20
NDEX (N25I)									110101111111111111111111111111111111111
19-Dec-24 20-Mar-25	KE9400005212 KE9400006434	December 22, 2023 March 22, 2024	December 19, 2024 March 20, 2025	132	3,215	3,207 3,287			-
20-Jun-25	KE9400007986	June 21, 2024	June 19, 2025	223	3,368	3,372			-
18-Sep-25	KE9400009214	September 20, 2024	September 18, 2025	314	3,453	3,461			-
NDEX (25MN)									
19-Dec-24	KE9400005105	December 22, 2023	December 19, 2024	41	3,215	3,207		I	-
20-Mar-25	KE9400006327	March 22, 2024	March 20, 2025	132	3,289	3,287			-
20-Jun-25 18-Sep-25	KE9400007870 KE9400009107	June 21, 2024 September 20, 2024	June 19, 2025 September 18, 2025	223 314	3,368 3,453	3,372 3,461			
•		000000000000000000000000000000000000000	00010110011072020		0,100	0,101			
SINGLE STOCK FUTURE (SCOM) 19-Dec-24	KE940005329	December 22, 2023	December 19, 2024	41	15.51	16.29	131	2,032,000	
20-Mar-25	KE9400005329	March 22, 2024	March 20, 2025	132	16.39	16.48	131	2,032,000	
20-Jun-25	KE9400008109	June 21, 2024	June 19, 2025	223	16.95	17.07			-
18-Sep-25	KE9400009438	September 20, 2024	September 18, 2025	314	17.55	17.69			-
INGLE STOCK FUTURE (EQTY)									
19-Dec-24	KE9400005543	December 22, 2023	December 19, 2024	41	48.70	48.68			
20-Mar-25 20-Jun-25	KE9400006988 KE9400008323	March 22, 2024 June 21, 2024	March 20, 2025 June 19, 2025	132 223	50.32 52.05	50.38 52.19		-	
18-Sep-25	KE9400008323	September 20, 2024	September 18, 2025	314	53.90	54.09			-
SINGLE STOCK FUTURE (KCBG) 19-Dec-24	KE9400005436	December 22, 2023	December 19, 2024	41	39.53	38.99			
20-Mar-25	KE9400006764	March 22, 2024	March 20, 2025	132	40.84	40.36			1
20-Jun-25	KE9400008216	June 21, 2024	June 19, 2025	223	42.25	41.81			-
18-Sep-25	KE9400009545	September 20, 2024	September 18, 2025	314	43.75	43.33			-
SINGLE STOCK FUTURE (EABL)									
19-Dec-24 20-Mar-25	KE9400005766 KE9400007218	December 22, 2023 March 22, 2024	December 19, 2024 March 20, 2025	132	195.35 201.85	192.40 199.15			
20-Mar-25 20-Jun-25	KE9400007218	June 21, 2024	June 19, 2025	223	201.85	206.30			
18-Sep-25	KE9400009982	September 20, 2024	September 18, 2025	314	216.20	213.80			-
SINGLE STOCK FUTURE (BATK) 19-Dec-24	KE9400005873	December 22, 2023	December 19, 2024	41	354.70	355.15			
20-Mar-25	KE9400007325	March 22, 2024	March 20, 2025	132	366.55	367.60			
20-Jun-25	KE9400008653	June 21, 2024	June 19, 2025	223	379.10	380.85			-
18-Sep-25	KE9600001102	September 20, 2024	September 18, 2025	314	392.55	394.70			-
SINGLE STOCK FUTURE (ABSA)									
19-Dec-24	KE9400005659	December 22, 2023	December 19, 2024	41	15.25	15.16			-
20-Mar-25 20-Jun-25	KE9400007093 KE9400008430	March 22, 2024 June 21, 2024	March 20, 2025 June 19, 2025	132 223	15.76 16.30	15.69 16.26			-
20-Jun-25 18-Sep-25	KE9400008430	September 20, 2024	September 18, 2025	314	16.88	16.26			-
SINGLE STOCK FUTURE (NCBA)									
19-Dec-24 20-Mgr-25	KE9400005980 KE9400007432	December 22, 2023 March 22, 2024	December 19, 2024 March 20, 2025	41 132	43.89 45.35	43.30 45.50			
20-Jun-25	KE9400008760	June 21, 2024	June 19, 2025	223	46.90	47.14			
18-Sep-25	KE9600001219	September 20, 2024	September 18, 2025	314	48.57	48.85			-
SINGLE STOCK FUTURE (COOP) 19-Dec-24	KE9400006095	December 22, 2023	December 19, 2024	41	14.39	14,45			
20-Mar-25	KE9400007549	March 22, 2024	March 20, 2025	132	14.87	14.96			-
20-Jun-25	KE9400008877	June 21, 2024	June 19, 2025	223	15.38	15.50			-
18-Sep-25	KE9600001326	September 20, 2024	September 18, 2025	314	15.93	16.06			-
SINGLE STOCK FUTURE (SCBK)									
19-Dec-24	KE9400006103	December 22, 2023	December 19, 2024	41	228.10	230.50			
20-Mar-25	KE9400007655	March 22, 2024	March 20, 2025	132	235.70	238.60			-
20-Jun-25 18-Sep-25	KE9400008984 KE9600001433	June 21, 2024 September 20, 2024	June 19, 2025 September 18, 2025	223 314	243.80 252.45	247.20 256.15		-	

SINGLE STOCK FUTURE (IMHP)									
19-Dec-24 20-Mar-25	KE9400006210 KE9400007762	December 22, 2023 March 22, 2024	December 19, 2024 March 20, 2025	41 132	28.38 29.32	28.65 29.65			
20-Jun-25	KE9400009099	June 21, 2024	June 19, 2025	223	30.33	30.72			-
18-Sep-25	KE9600001540	September 20, 2024	September 18, 2025	314	31.41	31.84			-
	Total	Volumes		Total Va	lue		Total Open	Interest	
	Today	Previous		Today	Previous		Today	Previous	
		18		2,032,000	509,300		266	397	
	131								
Abbr	131								
Abbr. MTM: Mark To Market	131								
MTM: Mark To Market Dpen interest: total number of long or s	short positions that remain ou	utstanding at the end of a partice	ular trading day						
WTM: Mark To Market Open interest: total number of long or s Average Traded Price: Means the Volun	short positions that remain ou ne Weighted Traded Price						[
WTM: Mark To Market Open interest: total number of long or s	short positions that remain ou me Weighted Traded Price lar day will be marked to mark			contracts that have no	t traded will be m	arked to market i	pased on the NSE's fa	ir value calculation	1 .
ITM: Mark To Market Ipen interest: total number of long or s verage Traded Price: Means the Volun	short positions that remain ou ne Weighted Traded Price			contracts that have no	t traded will be m	arked to market i	pased on the NSE's fa	ir value calculation) .

DISCLAIMER: Utmost care has been taken in the preparation of this report. However, the Nairobi Securities Exchange does not warrant accuracy, adequacy or completeness of this information and expressly disclaims liability for errors or omissions in this information. No warranty of any kind, implied, express or statutory is given in conjunction with the information.