nairobi securities exchange			DERIVATIVES					next NSS Derivatives Market	
Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts November 11, 202
NDEX (N25I)									November 11, 20
19-Dec-24 20-Mar-25	KE9400005212 KE9400006434	December 22, 2023 March 22, 2024	December 19, 2024 March 20, 2025	38 129	3,209 3,282	3,215 3,289			-
20-Jun-25	KE9400007986	June 21, 2024	June 19, 2025	220	3,361	3,368			-
18-Sep-25	KE9400009214	September 20, 2024	September 18, 2025	311	3,446	3,453			-
IDEX (25MN)									
19-Dec-24	KE9400005105	December 22, 2023	December 19, 2024	38	3,209	3,215			-
20-Mar-25	KE9400006327	March 22, 2024	March 20, 2025	129	3,282	3,289			-
20-Jun-25 18-Sep-25	KE9400007870 KE9400009107	June 21, 2024 September 20, 2024	June 19, 2025 September 18, 2025	220 311	3,361 3,446	3,368 3,453			-
•		000101110012012021	00 010110011070000		0,110	07.00			
INGLE STOCK FUTURE (SCOM 19-Dec-24) KE9400005329	December 22, 2023	December 19, 2024	38	15.59	15.51			
20-Mar-25	KE9400006657	March 22, 2024	March 20, 2025	129	16.11	16.39			
20-Jun-25	KE9400008109	June 21, 2024	June 19, 2025	220	16.66	16.95			-
18-Sep-25	KE9400009438	September 20, 2024	September 18, 2025	311	17.25	17.55			-
INGLE STOCK FUTURE (EQTY)									
19-Dec-24	KE9400005543	December 22, 2023	December 19, 2024	38	48.70	48.70			
20-Mar-25 20-Jun-25	KE9400006988 KE9400008323	March 22, 2024 June 21, 2024	March 20, 2025 June 19, 2025	129 220	50.32 52.04	50.32 52.05			
18-Sep-25	KE9400008323	September 20, 2024	September 18, 2025	311	53.89	53.90			-
SINGLE STOCK FUTURE (KCBG) 19-Dec-24	KE9400005436	December 22, 2023	December 19, 2024	38	39.20	39.53	52	2,038,400	
20-Mar-25	KE9400006764	March 22, 2024	March 20, 2025	129	40.96	40.84	52	2,000,000	1
20-Jun-25	KE9400008216 KE9400009545	June 21, 2024 September 20, 2024	June 19, 2025 September 18, 2025	220 311	42.36 43.86	42.25 43.75			-
18-Sep-25	KE9400009545	September 20, 2024	September 18, 2025	311	43.86	43./5			-
SINGLE STOCK FUTURE (EABL)									
19-Dec-24 20-Mar-25	KE9400005766 KE9400007218	December 22, 2023 March 22, 2024	December 19, 2024 March 20, 2025	38 129	195.40 201.90	195.35 201.85			
20-Mar-25 20-Jun-25	KE9400007218	June 21, 2024	June 19, 2025	220	201.90	201.85			-
18-Sep-25	KE9400009982	September 20, 2024	September 18, 2025	311	216.20	216.20			
INCLESTOCK FUTURE (BATK)									
19-Dec-24	KE9400005873	December 22, 2023	December 19, 2024	38	354.35	354.70			
20-Mar-25	KE9400007325	March 22, 2024	March 20, 2025	129	366.15	366.55			-
20-Jun-25	KE9400008653	June 21, 2024	June 19, 2025	220	378.70	379.10			-
18-Sep-25	KE9600001102	September 20, 2024	September 18, 2025	311	392.10	392.55			-
SINGLE STOCK FUTURE (ABSA)									
19-Dec-24	KE9400005659	December 22, 2023	December 19, 2024	38	15.34	15.25			-
20-Mar-25 20-Jun-25	KE9400007093 KE9400008430	March 22, 2024 June 21, 2024	March 20, 2025 June 19, 2025	129 220	15.85 16.39	15.76 16.30			-
18-Sep-25	KE9400008430	September 20, 2024	September 18, 2025	311	16.97	16.88			-
	'								
SINGLE STOCK FUTURE (NCBA))					10.00			
19-Dec-24 20-Mar-25	KE9400005980 KE9400007432	December 22, 2023 March 22, 2024	December 19, 2024 March 20, 2025	38 129	44.35 45.82	43.89 45.35			
20-Jun-25	KE9400008760	June 21, 2024	June 19, 2025	220	47.39	46.90			-
18-Sep-25	KE9600001219	September 20, 2024	September 18, 2025	311	49.07	48.57			-
SINGLE STOCK FUTURE (COOP	١								
19-Dec-24	KE9400006095	December 22, 2023	December 19, 2024	38	14.43	14.39			
20-Mar-25	KE9400007549	March 22, 2024	March 20, 2025	129	14.91	14.87			-
20-Jun-25 18-Sep-25	KE9400008877 KE9600001326	June 21, 2024 September 20, 2024	June 19, 2025 September 18, 2025	220 311	15.42 15.97	15.38 15.93			-
10-3ep-25	NE70UUU1328	September 20, 2024	september 10, 2025	311	15.7/	13.73			-
SINGLE STOCK FUTURE (SCBK)									
19-Dec-24	KE9400006103	December 22, 2023	December 19, 2024	38	225.85	228.10			-
20-Mar-25 20-Jun-25	KE9400007655 KE9400008984	March 22, 2024 June 21, 2024	March 20, 2025 June 19, 2025	129 220	233.35 241.35	235.70 243.80			
18-Sep-25	KE9600001433	September 20, 2024	September 18, 2025	311	249.90	252.45			-
SINGLE STOCK FUTURE (IMHP) 19-Dec-24	KE9400006210	December 22, 2023	December 19, 2024	38	28.40	28.38			
20-Mar-25	KE9400007762	March 22, 2024	March 20, 2025	129	29.34	29.32			-
20-Jun-25	KE9400009099	June 21, 2024	June 19, 2025	220	30.35	30.33			-
18-Sep-25	KE9600001540	September 20, 2024	September 18, 2025	311	31.43	31.41			
	Total Today	Volumes Previous		Total Va Today 2.038.400	Previous 2.032.000		Total Open Today 318	Previous 266	
Abbr. WTM: Mark To Market Open interest: total number of long or Average Traded Price: Means the Volu			alar trading day			,	Г		
							L		
Contracts that have traded on a particu	lar day will be marked to mark SSF- 1000 below Kes.100 100 above Kes.100 INDEX-100	eet based on the volume weighte	ed average price (VWAP) while o	contracts that have no	t traded will be ma	arked to market i	pased on the NSE's fai	r value calculatio	n.

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