NSE nairobi securiti exchang	es je		DERIVATIVES	DDICTIES				ne	EXT NSE Derivatives Merket
ontract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts November 15, 20
IDEX (N25I)									November 15, 20
19-Dec-24 20-Mar-25	KE9400005212 KE9400006434	December 22, 2023 March 22, 2024	December 19, 2024 March 20, 2025	34 125	3,217 3,283	3,225 3,299			-
20-Jun-25	KE9400008434	June 21, 2024	June 19, 2025	216	3,355	3,377			-
18-Sep-25	KE9400009214	September 20, 2024	September 18, 2025	307	3,437	3,463			-
NDEX (25MN)									
19-Dec-24	KE9400005105	December 22, 2023	December 19, 2024	34	3,217	3,225			-
20-Mar-25 20-Jun-25	KE9400006327 KE9400007870	March 22, 2024 June 21, 2024	March 20, 2025 June 19, 2025	125 216	3,283 3,355	3,299 3,377			-
18-Sep-25	KE9400009107	September 20, 2024	September 18, 2025	307	3,437	3,463			-
INGLE STOCK FUTURE (SCC)M)								
19-Dec-24	KE9400005329	December 22, 2023	December 19, 2024	34	15.31	15.42			;
20-Mar-25 20-Jun-25	KE9400006657 KE9400008109	March 22, 2024 June 21, 2024	March 20, 2025 June 19, 2025	125 216	15.79 16.30	15.94 16.48			
18-Sep-25	KE9400009438	September 20, 2024	September 18, 2025	307	16.87	17.07			-
SINGLE STOCK FUTURE (EQT	٧١								
19-Dec-24	KE9400005543	December 22, 2023	December 19, 2024	34	50.44	50.57			
20-Mar-25 20-Jun-25	KE9400006988 KE9400008323	March 22, 2024 June 21, 2024	March 20, 2025 June 19, 2025	125 216	52.02 53.70	52.25 54.04			
18-Sep-25	KE9400008323 KE9400009768	September 20, 2024	September 18, 2025	307	55.56	55.95			-
INGLE STOCK FUTURE (KCE)C)								
19-Dec-24	KE9400005436	December 22, 2023	December 19, 2024	34	39.53	40.00			
20-Mar-25	KE9400006764 KE9400008216	March 22, 2024	March 20, 2025	125	40.10	41.33	5	200,500	12
20-Jun-25 18-Sep-25	KE9400008218	June 21, 2024 September 20, 2024	June 19, 2025 September 18, 2025	216 307	42.08 43.54	42.74 44.26			-
	•			<u>'</u>					
SINGLE STOCK FUTURE (EAB 19-Dec-24	KE9400005766	December 22, 2023	December 19, 2024	34	187.00	183.80			
20-Mar-25	KE9400007218	March 22, 2024	March 20, 2025	125	192.80	189.90			
20-Jun-25 18-Sep-25	KE9400008547 KE9400009982	June 21, 2024 September 20, 2024	June 19, 2025 September 18, 2025	216 307	199.10 206.00	196.40 203.35			-
		September 20, 2024	SUPPLIFICATION TO, 2020	007	200.00	200.00			
SINGLE STOCK FUTURE (BAT	KE9400005873			0.1	05.455	050.05			
19-Dec-24 20-Mar-25	KE9400005873 KE9400007325	December 22, 2023 March 22, 2024	December 19, 2024 March 20, 2025	34 125	354.55 365.60	359.05 370.95			-
20-Jun-25	KE9400008653 KE9600001102	June 21, 2024 September 20, 2024	June 19, 2025 September 18, 2025	216	377.45 390.55	383.65 397.25			-
18-Sep-25	KE9600001102	September 20, 2024	September 18, 2025	307	390.55	397.25			-
SINGLE STOCK FUTURE (ABS									
19-Dec-24 20-Mar-25	KE9400005659 KE9400007093	December 22, 2023 March 22, 2024	December 19, 2024 March 20, 2025	34 125	15.62 16.11	15.73 16.25			-
20-Jun-25	KE9400008430	June 21, 2024	June 19, 2025	216	16.63	16.81			-
18-Sep-25	KE9400009875	September 20, 2024	September 18, 2025	307	17.20	17.40			-
SINGLE STOCK FUTURE (NCI	RΔ1								
19-Dec-24	KE9400005980	December 22, 2023	December 19, 2024	34	44.28	44.30			
20-Mar-25 20-Jun-25	KE9400007432 KE9400008760	March 22, 2024 June 21, 2024	March 20, 2025 June 19, 2025	125 216	45.66 47.14	45.77 47.34			
18-Sep-25	KE9600001219	September 20, 2024	September 18, 2025	307	48.77	49.02			-
				•					
SINGLE STOCK FUTURE (CO	OP) KE9400006095	December 22, 2023	December 19, 2024	34	14.66	14.82			
20-Mar-25	KE9400007549	March 22, 2024	March 20, 2025	125	15.11	15.31			-
20-Jun-25 18-Sep-25	KE9400008877 KE9600001326	June 21, 2024 September 20, 2024	June 19, 2025 September 18, 2025	216 307	15.61 16.15	15.83 16.39			-
10-3ер-23	KE7800001328	September 20, 2024	Jepierriber 16, 2025	307	10.13	10.37			
SINGLE STOCK FUTURE (SCE	K)								
19-Dec-24 20-Mar-25	KE9400006103 KE9400007655	December 22, 2023 March 22, 2024	December 19, 2024 March 20, 2025	34 125	233.05 240.30	233.20			-
20-Jun-25	KE9400008984	June 21, 2024	June 19, 2025	216	248.10	249.15			-
18-Sep-25	KE9600001433	September 20, 2024	September 18, 2025	307	256.70	258.00			-
SINGLE STOCK FUTURE (IMH	P)								
19-Dec-24	KE9400006210	December 22, 2023	December 19, 2024	34	28.46	28.62			
20-Mar-25 20-Jun-25	KE9400007762 KE9400009099	March 22, 2024 June 21, 2024	March 20, 2025 June 19, 2025	125 216	29.34 30.30	29.57 30.59			-
18-Sep-25	KE9600001540	September 20, 2024	September 18, 2025	307	31.35	31.67			-
			_						
	Today	Volumes Previous		Total Va	Previous		Total Open Today	Previous	
		-	L	200,500	-		324	319	
Abbr. WTM: Mark To Market									
Open interest: total number of long		tstanding at the end of a particu	lar trading day				_		
Average Traded Price: Means the V							[
Contracts that have traded on a par	SSF- 1000 below Kes.100	ket based on the volume weighte	ed average price (VWAP) while o	ontracts that have no	t traded will be m	arked to market	based on the NSE's fai	r value calculatio	n.
	100 above Kes.100 INDEX-100								
Iominal:	MINI-INDEX - 10								