NSE nairobi securitie exchang	e e		DERIVATIVES	DDICTIES				next Berbathes	
ontract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
IDEX (N25I)									November 19, 20
19-Dec-24	KE9400005212	December 22, 2023	December 19, 2024	30	3,179	3,197			-
20-Mar-25 20-Jun-25	KE9400006434 KE9400007986	March 22, 2024 June 21, 2024	March 20, 2025 June 19, 2025	121 212	3,243	3,262			-
18-Sep-25	KE9400007788	September 20, 2024	September 18, 2025	303	3,394	3,414			-
NDEX (25MN)			•	•					
19-Dec-24	KE9400005105	December 22, 2023	December 19, 2024	30	3,179	3,197			-
20-Mar-25 20-Jun-25	KE9400006327 KE9400007870	March 22, 2024 June 21, 2024	March 20, 2025 June 19, 2025	121	3,243	3,262 3,333			-
18-Sep-25	KE9400007870	September 20, 2024	September 18, 2025	303	3,314	3,333			-
	•								
SINGLE STOCK FUTURE (SCC 19-Dec-24	KE940005329	December 22, 2023	December 19, 2024	30	15.04	15.15			7
20-Mar-25	KE9400006657	March 22, 2024	March 20, 2025	121	15.51	15.62			
20-Jun-25 18-Sep-25	KE9400008109 KE9400009438	June 21, 2024 September 20, 2024	June 19, 2025 September 18, 2025	212 303	16.01 16.57	16.13 16.68			-
		September 20, 2024	SOPICITIBOT TO, 2020	000	10.07	10.00			
SINGLE STOCK FUTURE (EQT	Y) KE9400005543	December 22, 2023	December 19, 2024	30	49 42	49.48			
20-Mar-25	KE9400006988	March 22, 2024	March 20, 2025	121	50.96	51.03			
20-Jun-25	KE9400008323 KE9400009768	June 21, 2024 September 20, 2024	June 19, 2025 September 18, 2025	212 303	52.60 54.42	52.68 54.50			-
18-Sep-25		september 20, 2024	september 18, 2025	303	54.42	54.50			-
INGLE STOCK FUTURE (KCB	G)								
19-Dec-24 20-Mar-25	KE9400005436 KE9400006764	December 22, 2023 March 22, 2024	December 19, 2024 March 20, 2025	30 121	39.63 40.86	39.74 40.98			- E
20-Jun-25	KE9400008216	June 21, 2024	June 19, 2025	212	42.18	42.30			-
18-Sep-25	KE9400009545	September 20, 2024	September 18, 2025	303	43.64	43.77			
SINGLE STOCK FUTURE (EAB	L)								
19-Dec-24	KE9400005766 KE9400007218	December 22, 2023 March 22, 2024	December 19, 2024	30 121	183.20	185.80			-
20-Mar-25 20-Jun-25	KE9400007218 KE9400008547	June 21, 2024	March 20, 2025 June 19, 2025	212	195.05	191.60 197.80			-
18-Sep-25	KE9400009982	September 20, 2024	September 18, 2025	303	201.75	204.65			-
SINGLE STOCK FUTURE (BATI	^								
19-Dec-24	KE9400005873	December 22, 2023	December 19, 2024	30	356.10	355.70			
20-Mar-25	KE9400007325	March 22, 2024	March 20, 2025	121	367.20	366.80			-
20-Jun-25 18-Sep-25	KE9400008653	June 21, 2024 September 20, 2024	June 19, 2025 September 18, 2025	212 303	379.05 392.15	378.65 391.75			-
10 0cp 20	REFOUNDETTOE	September 20, 2024	30pici1iboi 10; 2020	000	072.10	071.70			
SINGLE STOCK FUTURE (ABS.									
19-Dec-24 20-Mar-25	KE9400005659 KE9400007093	December 22, 2023 March 22, 2024	December 19, 2024 March 20, 2025	30 121	15.50 16.19	15.60 16.09	1	15,500	
20-Jun-25	KE9400008430	June 21, 2024	June 19, 2025	212	16.71	16.61			-
18-Sep-25	KE9400009875	September 20, 2024	September 18, 2025	303	17.29	17.18			-
SINGLE STOCK FUTURE (NCE	(A)								
19-Dec-24	KE9400005980	December 22, 2023	December 19, 2024	30	44.42	44.44			
20-Mar-25 20-Jun-25	KE9400007432 KE9400008760	March 22, 2024 June 21, 2024	March 20, 2025 June 19, 2025	121	45.80 47.28	45.82 47.30			
18-Sep-25	KE9600001219	September 20, 2024	September 18, 2025	303	48.92	48.94			-
·	· .			<u>'</u>					
SINGLE STOCK FUTURE (COO	OP) KE9400006095	December 22, 2023	December 19, 2024	30	14.23	14.54			
20-Mar-25	KE9400007549	March 22, 2024	March 20, 2025	121	14.68	15.00			-
20-Jun-25	KE9400008877	June 21, 2024	June 19, 2025	212	15.15	15.48			-
18-Sep-25	KE9600001326	September 20, 2024	September 18, 2025	303	15.68	16.02			-
SINGLE STOCK FUTURE (SCB	K)								
19-Dec-24	KE9400006103	December 22, 2023	December 19, 2024	30	230.20	231.05			-
20-Mar-25 20-Jun-25	KE9400007655 KE9400008984	March 22, 2024 June 21, 2024	March 20, 2025 June 19, 2025	121 212	237.35 245.05	238.25 245.95			-
18-Sep-25	KE9600001433	September 20, 2024	September 18, 2025	303	253.55	254.45			-
INCIPATOON									
SINGLE STOCK FUTURE (IMH 19-Dec-24	P) KE9400006210	December 22, 2023	December 19, 2024	30	28.37	28.38			
20-Mar-25	KE9400007762	March 22, 2024	March 20, 2025	121	29.25	29.26			-
20-Jun-25 18-Sep-25	KE9400009099 KE9600001540	June 21, 2024 September 20, 2024	June 19, 2025 September 18, 2025	212 303	30.20 31.24	30.21 31.25			-
10-3ер-25	KE7800001340	September 20, 2024	September 10, 2025	303	31.24	31.23			-
			_						
	Total Today	Volumes Previous		Total Va Today	lue Previous		Total Open	Interest Previous	
	loday	FIEVIOUS -		15,500	i levious		Today 325	324	
			_						
Abbr. MTM: Mark To Market									
Open interest: total number of long	or short positions that remain ou	tstanding at the end of a particu	lar trading day						
Average Traded Price: Means the V	olume Weighted Traded Price						[		
Contracts that have traded on a part	ticular day will be marked to mark SSF- 1000 below Kes.100	et based on the volume weighte	ed average price (VWAP) while o	contracts that have no	t traded will be m	arked to market	pased on the NSE's fai	r value calculatio	n.
	100 above Kes. 100								
ominal:	INDEX-100 MINI-INDEX - 10								