

Contract Type		ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
										November 25, 2024
INDEX (N25I)										
19-Dec-24	KE9400005212	December 22, 2023	December 19, 2024	24	3.109	3.134				-
20-Mar-25	KE9400006434	March 22, 2024	March 20, 2025	115	3.164	3.191				-
20-Jun-25	KE9400007986	June 21, 2024	June 19, 2025	206	3.226	3.253				-
18-Sep-25	KE9400009214	September 20, 2024	September 18, 2025	297	3.300	3.328				-
INDEX (25MN)										
19-Dec-24	KE9400005105	December 22, 2023	December 19, 2024	24	3.109	3.134				-
20-Mar-25	KE9400006327	March 22, 2024	March 20, 2025	115	3.164	3.191				-
20-Jun-25	KE9400007870	June 21, 2024	June 19, 2025	206	3.226	3.253				-
18-Sep-25	KE9400009107	September 20, 2024	September 18, 2025	297	3.300	3.328				-
SINGLE STOCK FUTURE (SCOM)										
19-Dec-24	KE9400005329	December 22, 2023	December 19, 2024	24	14.96	15.02				74
20-Mar-25	KE9400006457	March 22, 2024	March 20, 2025	115	15.39	15.46				14
20-Jun-25	KE9400008109	June 21, 2024	June 19, 2025	206	15.86	15.93				-
18-Sep-25	KE9400009438	September 20, 2024	September 18, 2025	297	16.39	16.46				-
SINGLE STOCK FUTURE (EQTY)										
19-Dec-24	KE9400005543	December 22, 2023	December 19, 2024	24	46.50	46.33	1	46,500		4
20-Mar-25	KE9400006988	March 22, 2024	March 20, 2025	115	47.22	47.68				1
20-Jun-25	KE9400008323	June 21, 2024	June 19, 2025	206	48.64	49.12				-
18-Sep-25	KE9400009768	September 20, 2024	September 18, 2025	297	50.27	50.77				-
SINGLE STOCK FUTURE (KCBG)										
19-Dec-24	KE9400005436	December 22, 2023	December 19, 2024	24	39.49	39.38				88
20-Mar-25	KE9400006764	March 22, 2024	March 20, 2025	115	40.00	40.52				133
20-Jun-25	KE9400008216	June 21, 2024	June 19, 2025	206	41.86	41.75				-
18-Sep-25	KE9400009545	September 20, 2024	September 18, 2025	297	43.27	43.15				-
SINGLE STOCK FUTURE (EABL)										
19-Dec-24	KE9400005766	December 22, 2023	December 19, 2024	24	181.30	181.50				-
20-Mar-25	KE9400007218	March 22, 2024	March 20, 2025	115	186.55	186.75				-
20-Jun-25	KE9400008547	June 21, 2024	June 19, 2025	206	192.20	192.40				-
18-Sep-25	KE9400009982	September 20, 2024	September 18, 2025	297	198.65	198.90				-
SINGLE STOCK FUTURE (BATK)										
19-Dec-24	KE9400005873	December 22, 2023	December 19, 2024	24	353.85	353.90				-
20-Mar-25	KE9400007325	March 22, 2024	March 20, 2025	115	364.10	364.15				-
20-Jun-25	KE9400008653	June 21, 2024	June 19, 2025	206	375.10	375.20				-
18-Sep-25	KE9400001102	September 20, 2024	September 18, 2025	297	387.65	387.85				-
SINGLE STOCK FUTURE (ABSA)										
19-Dec-24	KE9400005659	December 22, 2023	December 19, 2024	24	15.41	15.48				1
20-Mar-25	KE9400007093	March 22, 2024	March 20, 2025	115	15.86	15.93				-
20-Jun-25	KE9400008430	June 21, 2024	June 19, 2025	206	16.34	16.41				-
18-Sep-25	KE9400009875	September 20, 2024	September 18, 2025	297	16.89	16.96				-
SINGLE STOCK FUTURE (NCBA)										
19-Dec-24	KE9400005980	December 22, 2023	December 19, 2024	24	40.75	44.42				6
20-Mar-25	KE9400007432	March 22, 2024	March 20, 2025	115	41.93	45.71				4
20-Jun-25	KE9400008760	June 21, 2024	June 19, 2025	206	43.20	47.09				-
18-Sep-25	KE9400001219	September 20, 2024	September 18, 2025	297	44.65	48.67				-
SINGLE STOCK FUTURE (COOP)										
19-Dec-24	KE9400006095	December 22, 2023	December 19, 2024	24	14.10	14.17				7
20-Mar-25	KE9400007549	March 22, 2024	March 20, 2025	115	14.51	14.58				-
20-Jun-25	KE9400008877	June 21, 2024	June 19, 2025	206	14.95	15.02				-
18-Sep-25	KE9400001326	September 20, 2024	September 18, 2025	297	15.45	15.52				-
SINGLE STOCK FUTURE (SCBK)										
19-Dec-24	KE9400004103	December 22, 2023	December 19, 2024	24	236.75	237.50				-
20-Mar-25	KE9400007455	March 22, 2024	March 20, 2025	115	243.60	244.35				-
20-Jun-25	KE9400008984	June 21, 2024	June 19, 2025	206	251.00	251.80				-
18-Sep-25	KE9400001433	September 20, 2024	September 18, 2025	297	259.40	260.25				-
SINGLE STOCK FUTURE (IMHP)										
19-Dec-24	KE9400006210	December 22, 2023	December 19, 2024	24	30.32	30.10				2
20-Mar-25	KE9400007762	March 22, 2024	March 20, 2025	115	31.20	30.97				-
20-Jun-25	KE9400009099	June 21, 2024	June 19, 2025	206	32.15	31.91				-
18-Sep-25	KE9400001540	September 20, 2024	September 18, 2025	297	33.72	32.98				-

Total Volumes	
Today	Previous
1	7

Total Value	
Today	Previous
46 500	-

Total Open Interest	
Today	Previous
334	335

Abbr.

**MTM:** Mark To Market

**Open interest:** total number of long or short positions that remain outstanding at the end of a particular trading day

**Average Traded Price:** Means the Volume Weighted Traded Price

Contracts that have traded on a particular day will be marked to market based on the volume weighted average price (VWAP) while contracts that have not traded will be marked to market based on the NSE's fair value calculation

**Nominal:**

MINI-INDEX - 10

**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.