NSE nairobi securiti exchange	e e		DERIVATIVES	DDICELIST				ne	NSE Derivatives Harket
Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts October 23, 20
NDEX (N25I)									October 23, 20
19-Dec-24 20-Mar-25	KE9400005212 KE9400006434	December 22, 2023 March 22, 2024	December 19, 2024 March 20, 2025	57 148	3,192 3,284	3,193 3,285			-
20-Jun-25	KE9400007986	June 21, 2024	June 19, 2025	239	3,379	3,381			-
18-Sep-25	KE9400009214	September 20, 2024	September 18, 2025	330	3,476	3,477			-
NDEX (25MN)									
19-Dec-24 20-Mar-25	KE9400005105 KE9400006327	December 22, 2023 March 22, 2024	December 19, 2024 March 20, 2025	57 148	3,192 3,284	3,193 3,285			-
20-Jun-25	KE9400007870	June 21, 2024	June 19, 2025	239	3,379	3,381			-
18-Sep-25	KE9400009107	September 20, 2024	September 18, 2025	330	3,476	3,477			-
INGLE STOCK FUTURE (SCO	DM)								
19-Dec-24 20-Mar-25	KE9400005329 KE9400006657	December 22, 2023 March 22, 2024	December 19, 2024 March 20, 2025	57 148	16.48 17.11	16.18 16.80			20
20-Jun-25	KE9400008109	June 21, 2024	June 19, 2025	239	17.77	17.45			-
18-Sep-25	KE9400009438	September 20, 2024	September 18, 2025	330	18.45	18.11			-
SINGLE STOCK FUTURE (EQT	Y)								
19-Dec-24 20-Mar-25	KE9400005543 KE9400006988	December 22, 2023 March 22, 2024	December 19, 2024 March 20, 2025	57 148	47.30 49.05	47.87 49.71	31	1,466,300	1
20-Jun-25	KE9400008323	June 21, 2024	June 19, 2025	239	50.95	51.63			
18-Sep-25	KE9400009768	September 20, 2024	September 18, 2025	330	52.89	53.60			
SINGLE STOCK FUTURE (KCE	(G)		_						
19-Dec-24 20-Mar-25	KE9400005436 KE9400006764	December 22, 2023 March 22, 2024	December 19, 2024 March 20, 2025	57 148	38.72 40.21	39.86 41.39			10
20-Jun-25	KE9400008216	June 21, 2024	June 19, 2025	239	41.76	42.99			-
18-Sep-25	KE9400009545	September 20, 2024	September 18, 2025	330	43.35	44.63			-
SINGLE STOCK FUTURE (EAB	L)								
19-Dec-24 20-Mar-25	KE9400005766 KE9400007218	December 22, 2023 March 22, 2024	December 19, 2024 March 20, 2025	57 148	200.95	199.00 211.70			
20-Jun-25	KE9400008547	June 21, 2024	June 19, 2025	239	216.75	219.85			
18-Sep-25	KE9400009982	September 20, 2024	September 18, 2025	330	225.05	228.25			-
SINGLE STOCK FUTURE (BAT	K)								
19-Dec-24 20-Mar-25	KE9400005873 KE9400007325	December 22, 2023	December 19, 2024	57	356.05 369.75	354.90 368.55			-
20-Mar-25 20-Jun-25	KE9400007325 KE9400008653	March 22, 2024 June 21, 2024	March 20, 2025 June 19, 2025	239	384.00	368.55			-
18-Sep-25	KE9600001102	September 20, 2024	September 18, 2025	330	398.65	397.40			-
SINGLE STOCK FUTURE (ABS	A)								
19-Dec-24	KE9400005659	December 22, 2023	December 19, 2024	57	15.25	15.05			
20-Mar-25 20-Jun-25	KE9400007093 KE9400008430	March 22, 2024 June 21, 2024	March 20, 2025 June 19, 2025	148	15.84 16.45	15.63 16.24			-
18-Sep-25	KE9400009875	September 20, 2024	September 18, 2025	330	17.08	16.86			-
SINGLE STOCK FUTURE (NC	241								
19-Dec-24	KE9400005980	December 22, 2023	December 19, 2024	57	44.84	44.19			1
20-Mar-25 20-Jun-25	KE9400007432 KE9400008760	March 22, 2024 June 21, 2024	March 20, 2025	148	46.56 48.36	45.89 47.66			
18-Sep-25	KE9400008780	September 20, 2024	June 19, 2025 September 18, 2025	330	50.21	47.66			-
				·	•		•		
SINGLE STOCK FUTURE (CO	OP) KE9400006095	December 22, 2023	December 19, 2024	57	14.03	14.03			
20-Mar-25	KE9400007549	March 22, 2024	March 20, 2025	148	14.57	14.57			-
20-Jun-25 18-Sep-25	KE9400008877 KE9600001326	June 21, 2024 September 20, 2024	June 19, 2025 September 18, 2025	239 330	15.13 15.71	15.14 15.71			-
		20010111201 20, 2024	p.obof 10, 2020	000	.0.71	10771			
SINGLE STOCK FUTURE (SCE	K)	D	D 10 000 1	en 1	005.55	005 10			
19-Dec-24 20-Mar-25	KE9400006103 KE9400007655	December 22, 2023 March 22, 2024	March 20, 2025	57 148	225.55 234.25	225.40 234.10		-	-
20-Jun-25	KE9400008984	June 21, 2024	June 19, 2025	239	243.30	243.10			
18-Sep-25	KE9600001433	September 20, 2024	September 18, 2025	330	252.60	252.40			-
SINGLE STOCK FUTURE (IMH									
19-Dec-24 20-Mar-25	KE9400006210 KE9400007762	December 22, 2023 March 22, 2024	December 19, 2024 March 20, 2025	57 148	27.24 28.29	26.49 27.50			
20-Jun-25	KE9400009099	June 21, 2024	June 19, 2025	239	29.38	28.57			-
18-Sep-25	KE9600001540	September 20, 2024	September 18, 2025	330	30.50	29.66			-
		Volumes		Total Va			Total Open		
	Today 31	Previous 2		1,466,300	Previous 39.800		Today 388	Previous 419	
			_		,				
Abbr. WTM: Mark To Market									
Open interest: total number of long		tstanding at the end of a particu	lar trading day				_		
werage Traded Price: Means the V									
Contracts that have traded on a par	SSF- 1000 below Kes.100	ket based on the volume weighte	a average price (VWAP) while o	ontracts that have no	traded will be m	arked to market	pased on the NSE's fair	value calculation.	
	100 above Kes.100 INDEX-100								
Iominal:	MINI-INDEX - 10								