nairobi securities exchange			DERIVATIVES	DDICELIST.				ne	NSE Derivatives Market
Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts October 24, 202
NDEX (N25I)									
19-Dec-24 20-Mar-25	KE9400005212 KE9400006434	December 22, 2023 March 22, 2024	December 19, 2024 March 20, 2025	56 147	3,147 3,238	3,192 3,284			-
20-Jun-25	KE9400007986	June 21, 2024	June 19, 2025	238	3,331	3,379			-
18-Sep-25	KE9400009214	September 20, 2024	September 18, 2025	329	3,426	3,476			-
NDEX (25MN)									
19-Dec-24	KE9400005105	December 22, 2023	December 19, 2024	56	3,147	3,192			-
20-Mar-25	KE9400006327 KE9400007870	March 22, 2024	March 20, 2025	147 238	3,238	3,284 3,379			-
20-Jun-25 18-Sep-25	KE9400007870	June 21, 2024 September 20, 2024	June 19, 2025 September 18, 2025	329	3,426	3,379			-
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INGLE STOCK FUTURE (SCOM 19-Dec-24	KE9400005329	December 22, 2023	December 19, 2024	56	15.80	16.48	64	1,011,200	20
20-Mar-25	KE9400006657	March 22, 2024	March 20, 2025	147	17.10	17.11	0.4	1,011,200	-
20-Jun-25	KE9400008109	June 21, 2024	June 19, 2025	238	17.76	17.77			-
18-Sep-25	KE9400009438	September 20, 2024	September 18, 2025	329	18.44	18.45			-
INGLE STOCK FUTURE (EQTY)									
19-Dec-24	KE9400005543	December 22, 2023	December 19, 2024	56	46.71	47.30			
20-Mar-25 20-Jun-25	KE9400006988 KE9400008323	March 22, 2024 June 21, 2024	March 20, 2025 June 19, 2025	147 238	48.50 50.37	49.05 50.95			-
18-Sep-25	KE9400008323	September 20, 2024	September 18, 2025	329	52.30	52.89			-
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SINGLE STOCK FUTURE (KCBG) 19-Dec-24	KE9400005436	December 22, 2023	December 19, 2024	56	36.80	38.72	10	368,000	4
20-Mar-25	KE9400006764	March 22, 2024	March 20, 2025	147	39.77	40.21	10	300,000	10
20-Jun-25	KE9400008216	June 21, 2024	June 19, 2025	238	41.30	41.76			-
18-Sep-25	KE9400009545	September 20, 2024	September 18, 2025	329	42.88	43.35			-
SINGLE STOCK FUTURE (EABL)									
19-Dec-24	KE9400005766	December 22, 2023	December 19, 2024	56	183.55	200.95			-
20-Mar-25 20-Jun-25	KE9400007218 KE9400008547	March 22, 2024 June 21, 2024	March 20, 2025 June 19, 2025	147 238	190.60 197.95	208.70 216.75			
18-Sep-25	KE9400009982	September 20, 2024	September 18, 2025	329	205.50	225.05			-
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SINGLE STOCK FUTURE (BATK)	KE0400005073	D	D 10 0004	67	255.45	356.05			
19-Dec-24 20-Mar-25	KE9400005873 KE9400007325	December 22, 2023 March 22, 2024	December 19, 2024 March 20, 2025	56 147	355.65 369.30	369.75			
20-Jun-25	KE9400008653	June 21, 2024	June 19, 2025	238	383.55	384.00			-
18-Sep-25	KE9600001102	September 20, 2024	September 18, 2025	329	398.20	398.65			-
SINGLE STOCK FUTURE (ABSA)									
19-Dec-24	KE9400005659	December 22, 2023	December 19, 2024	56	15.14	15.25			
20-Mar-25	KE9400007093	March 22, 2024	March 20, 2025	147	15.73	15.84			-
20-Jun-25	KE9400008430 KE9400009875	June 21, 2024 September 20, 2024	June 19, 2025 September 18, 2025	238 329	16.33 16.96	16.45 17.08			-
18-Sep-25	KE7400007875	3epiember 20, 2024	september 16, 2025	327	10.70	17.00			-
SINGLE STOCK FUTURE (NCBA)									
19-Dec-24	KE9400005980	December 22, 2023	December 19, 2024	56	44.77	44.84			1
20-Mar-25 20-Jun-25	KE9400007432 KE9400008760	March 22, 2024 June 21, 2024	March 20, 2025 June 19, 2025	147 238	46.49 48.29	46.56 48.36			
18-Sep-25	KE9600001219	September 20, 2024	September 18, 2025	329	50.13	50.21			-
SINGLE STOCK FUTURE (COOP	)								
19-Dec-24 20-Mgr-25	KE9400006095 KE9400007549	December 22, 2023 March 22, 2024	December 19, 2024 March 20, 2025	56 147	14.12 14.67	14.03			
20-Jun-25	KE9400007347	June 21, 2024	June 19, 2025	238	15.23	15.13			
18-Sep-25	KE9600001326	September 20, 2024	September 18, 2025	329	15.82	15.71			-
CINCLE STOCK FILTURE (CORY)									
SINGLE STOCK FUTURE (SCBK) 19-Dec-24	KE9400006103	December 22, 2023	December 19, 2024	56	229.30	225.55			
20-Mar-25	KE9400007655	March 22, 2024	March 20, 2025	147	238.10	234.25			-
20-Jun-25	KE9400008984	June 21, 2024	June 19, 2025	238	247.30	243.30			-
18-Sep-25	KE9600001433	September 20, 2024	September 18, 2025	329	256.75	252.60			-
SINGLE STOCK FUTURE (IMHP)									
19-Dec-24	KE9400006210	December 22, 2023	December 19, 2024	56	27.43	27.24			
20-Mar-25	KE9400007762	March 22, 2024	March 20, 2025	147	28.49	28.29			-
20-Jun-25 18-Sep-25	KE9400009099 KE9600001540	June 21, 2024 September 20, 2024	June 19, 2025 September 18, 2025	238 329	29.59 30.72	29.38 30.50			-
	Total  Today  74	Volumes Previous 31		Total Va Today 1,379,200	Previous 1,466,300		Total Open Today 462	Interest Previous 388	
Abbr.  ATM: Mark To Market  Open interest: total number of long or  Everage Traded Price: Means the Volu	me Weighted Traded Price	itstanding at the end of a particu		ontracts that have no	t traded will be ma	arked to market i	pased on the NSE's fa	ir value calculation.	
Iominal:	SSF- 1000 below Kes.100 100 above Kes.100 INDEX-100 MINI-INDEX - 10								

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