| nairobi securities exchange  |  |                                     |                                     |  |                           |                   |                            | next Derivatives Hardet |  |
|--|--|-------------------------------------|-------------------------------------|--|---------------------------|-------------------|----------------------------|-------------------------|--|
| ontract Type   | ISIN   | Listing<br>Date                     | DERIVATIVES<br>Expiry<br>Date       | PRICELIST<br>Days to<br>Expiry   | MTM<br>Price              | Previous<br>Price | Total Volume<br>Contracts  | Total<br>Value          | Open Interest<br>Contracts<br>October 29, 20 |
| IDEX (N25I)<br>19-Dec-24   | KE9400005212   | December 22, 2023                   | December 19, 2024                   | 51   | 3.244                     | 3.193             |                            |                         |  |
| 20-Mar-25  | KE9400006434   | March 22, 2024                      | March 20, 2025                      | 142  | 3,331                     | 3,279             |                            |                         | -  |
| 20-Jun-25<br>18-Sep-25   | KE9400007986<br>KE9400009214   | June 21, 2024<br>September 20, 2024 | June 19, 2025<br>September 18, 2025 | 233<br>324   | 3,423<br>3,517            | 3,370<br>3,462    |                            |                         | -  |
| •  |  | 000101110012072021                  | 000101110011107101010               |  | 0,011                     | 0,102             |                            |                         |  |
| NDEX (25MN)<br>19-Dec-24   | KE9400005105   | December 22, 2023                   | December 19, 2024                   | 51   | 3,244                     | 3,193             |                            |                         |  |
| 20-Mar-25  | KE9400006327   | March 22, 2024                      | March 20, 2025                      | 142  | 3,331                     | 3,279             |                            |                         | -  |
| 20-Jun-25<br>18-Sep-25   | KE9400007870<br>KE9400009107   | June 21, 2024<br>September 20, 2024 | June 19, 2025<br>September 18, 2025 | 233<br>324   | 3,423<br>3,517            | 3,370<br>3,462    |                            |                         | -  |
| INGLE STOCK FUTURE (SCOM   |  | -                                   |                                     | '  | <u></u>                   |                   |                            |                         |  |
| 19-Dec-24  | KE9400005329   | December 22, 2023<br>March 22, 2024 | December 19, 2024                   | 51   | 17.71                     | 17.05             |                            |                         | 26   |
| 20-Mar-25<br>20-Jun-25   | KE9400006657<br>KE9400008109   | March 22, 2024<br>June 21, 2024     | March 20, 2025<br>June 19, 2025     | 142<br>233   | 18.36<br>19.05            | 17.68<br>18.34    |                            |                         | -  |
| 18-Sep-25  | KE9400009438   | September 20, 2024                  | September 18, 2025                  | 324  | 19.76                     | 19.03             |                            |                         | -  |
| INGLE STOCK FUTURE (EQTY)  |  |                                     |                                     |  |                           |                   |                            |                         |  |
| 19-Dec-24  | KE9400005543   | December 22, 2023                   | December 19, 2024                   | 51   | 47.83                     | 48.00             |                            | T                       | 1  |
| 20-Mar-25<br>20-Jun-25   | KE9400006988<br>KE9400008323   | March 22, 2024<br>June 21, 2024     | March 20, 2025<br>June 19, 2025     | 142<br>233   | 49.60<br>51.45            | 47.50<br>51.64    |                            |                         |  |
| 18-Sep-25  | KE9400009768   | September 20, 2024                  | September 18, 2025                  | 324  | 53.37                     | 53.56             |                            |                         | -  |
| INGLE STOCK FUTURE (KCBG)  |  |                                     |                                     |  |                           |                   |                            |                         |  |
| 19-Dec-24  | KE9400005436   | December 22, 2023<br>March 22, 2024 | December 19, 2024                   | 51   | 38.80                     | 39.30             | 10                         | 388,000                 | 3  |
| 20-Mar-25<br>20-Jun-25   | KE9400006764<br>KE9400008216   | March 22, 2024<br>June 21, 2024     | March 20, 2025<br>June 19, 2025     | 142<br>233   | 41.10<br>42.64            | 38.75<br>42.27    |                            |                         | 10   |
| 18-Sep-25  | KE9400009545   | September 20, 2024                  | September 18, 2025                  | 324  | 44.23                     | 43.85             |                            |                         | -  |
| INGLE STOCK FUTURE (EABL)  |  |                                     |                                     |  |                           |                   |                            |                         |  |
| 19-Dec-24  | KE9400005766   | December 22, 2023                   | December 19, 2024                   | 51   | 179.10                    | 178.15            |                            |                         |  |
| 20-Mar-25<br>20-Jun-25   | KE9400007218<br>KE9400008547   | March 22, 2024<br>June 21, 2024     | March 20, 2025<br>June 19, 2025     | 142  | 185.70<br>192.65          | 184.75<br>191.65  |                            |                         |  |
| 18-Sep-25  | KE9400008947   | September 20, 2024                  | September 18, 2025                  | 324  | 199.85                    | 198.80            |                            |                         | -  |
| INGLE STOCK FUTURE (BATK)  | •  | •                                   | •                                   |  | •                         |                   |                            | ·                       |  |
| 19-Dec-24  | KE9400005873   | December 22, 2023                   | December 19, 2024                   | 51   | 356.15                    | 356.30            |                            | T                       |  |
| 20-Mar-25  | KE9400007325   | March 22, 2024                      | March 20, 2025                      | 142  | 369.35                    | 369.50            |                            |                         | -  |
| 20-Jun-25<br>18-Sep-25   | KE9400008653<br>KE9600001102   | June 21, 2024<br>September 20, 2024 | June 19, 2025<br>September 18, 2025 | 233<br>324   | 383.15<br>397.45          | 383.30<br>397.60  |                            |                         | -  |
|  |  |                                     |                                     |  |                           |                   |                            | ,                       |  |
| INGLE STOCK FUTURE (ABSA)<br>19-Dec-24   | KE9400005659   | December 22, 2023                   | December 19, 2024                   | 51   | 15.25                     | 15,47             | 2                          | 30,500                  |  |
| 20-Mar-25  | KE9400007093   | March 22, 2024                      | March 20, 2025                      | 142  | 16.41                     | 16.05             | 2                          | 30,300                  | -  |
| 20-Jun-25<br>18-Sep-25   | KE9400008430<br>KE9400009875   | June 21, 2024<br>September 20, 2024 | June 19, 2025<br>September 18, 2025 | 233<br>324   | 17.02<br>17.66            | 16.65<br>17.27    |                            |                         | -  |
| 10-3ep-25  | KE7400007873   | September 20, 2024                  | September 10, 2025                  | 324  | 17.00                     | 17.27             |                            |                         |  |
| SINGLE STOCK FUTURE (NCBA)   |  |                                     |                                     |  |                           |                   |                            |                         |  |
| 19-Dec-24<br>20-Mar-25   | KE9400005980<br>KE9400007432   | December 22, 2023<br>March 22, 2024 | December 19, 2024<br>March 20, 2025 | 51<br>142  | 44.88<br>46.54            | 44.79<br>46.45    |                            |                         | 1  |
| 20-Jun-25  | KE9400008760   | June 21, 2024                       | June 19, 2025                       | 233  | 48.28                     | 48.19             |                            |                         | -  |
| 18-Sep-25  | KE9600001219   | September 20, 2024                  | September 18, 2025                  | 324  | 50.08                     | 49.99             |                            |                         | -  |
| SINGLE STOCK FUTURE (COOP)   | )  |                                     |                                     |  |                           |                   |                            |                         |  |
| 19-Dec-24  | KE9400006095   | December 22, 2023                   | December 19, 2024                   | 51   | 14.50<br>14.88            | 14.20             | 2                          | 29,000                  |  |
| 20-Mar-25<br>20-Jun-25   | KE9400007549<br>KE9400008877   | March 22, 2024<br>June 21, 2024     | March 20, 2025<br>June 19, 2025     | 142<br>233   | 14.88                     | 14.73<br>15.28    |                            |                         | -  |
| 18-Sep-25  | KE9600001326   | September 20, 2024                  | September 18, 2025                  | 324  | 16.01                     | 15.85             |                            |                         | -  |
| SINGLE STOCK FUTURE (SCBK)   |  |                                     |                                     |  |                           |                   |                            |                         |  |
| 19-Dec-24  | KE9400006103   | December 22, 2023                   | December 19, 2024                   | 51   | 232.60<br>241.20          | 227.85<br>236.30  |                            |                         | -  |
| 20-Mar-25<br>20-Jun-25   | KE9400007655<br>KE9400008984   | December 22, 2023<br>March 22, 2024 | March 20, 2025<br>June 19, 2025     | 142  | 241.20<br>250.25          | 236.30<br>245.15  |                            |                         | -  |
| 20-Jun-25<br>18-Sep-25   | KE9400008984<br>KE9600001433   | June 21, 2024<br>September 20, 2024 | September 18, 2025                  | 233<br>324   | 250.25                    | 254.30            |                            |                         | -  |
|  |  |                                     |                                     |  |                           |                   |                            |                         |  |
| 19-Dec-24  | KE9400006210   | December 22, 2023                   | December 19, 2024                   | 51   | 28.95                     | 27.79             |                            |                         |  |
| 20-Mar-25  | KE9400007762   | March 22, 2024                      | March 20, 2025                      | 142  | 30.02                     | 28.82             |                            |                         | -  |
| 20-Jun-25<br>18-Sep-25   | KE9400009099<br>KE9600001540   | June 21, 2024<br>September 20, 2024 | June 19, 2025<br>September 18, 2025 | 233<br>324   | 31.15<br>32.31            | 29.90<br>31.01    |                            |                         | -  |
|  |  | /olumes Previous 2                  |                                     | Total Va Today 447,500   | lue<br>Previous<br>86,250 | 0.101             | Total Open<br>Today<br>454 | Interest Previous 464   |  |
| bbr. ITM: Mark To Market pen interest: total number of long or verage Traded Price: Means the Volu | short positions that remain ou<br>me Weighted Traded Price                   | tstanding at the end of a particu   |                                     |  |                           | arked to market   |                            |                         |  |
| ontracts that have traded on a particu   | SSF- 1000 below Kes.100<br>100 above Kes.100<br>INDEX-100<br>MINI-INDEX - 10 | an one rounne well-in               | Do brood / Laune /                  | The state of the s |                           |                   |                            | Je euremellVIII         |  |

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