

| NSE nairobi securities exchange <small>Member of the Capital Markets Authority</small> | | | | next NSE Derivatives Market | | | | | |
|--|--------------|--------------------|--------------------|--------------------------------|-----------|----------------|------------------------|-------------|-------------------------|
| DERIVATIVES PRICELIST | | | | | | | | | |
| Contract Type | ISIN | Listing Date | Expiry Date | Days to Expiry | MTM Price | Previous Price | Total Volume Contracts | Total Value | Open Interest Contracts |
| | | | | | | | | | April 11, 2024 |
| INDEX (N25I) | | | | | | | | | |
| 20-Jun-24 | KE9400002656 | June 16, 2023 | June 20, 2024 | 70 | 2,998 | 2,985 | | | - |
| 19-Sep-24 | KE9400004090 | September 22, 2023 | September 19, 2024 | 161 | 3,093 | 3,079 | | | - |
| 19-Dec-24 | KE9400005212 | December 22, 2023 | December 19, 2024 | 252 | 3,188 | 3,174 | | | - |
| 20-Mar-25 | KE9400006434 | March 22, 2024 | March 20, 2025 | 343 | 3,287 | 3,272 | | | - |
| INDEX (25MN) | | | | | | | | | |
| 20-Jun-24 | KE9400002540 | June 16, 2023 | June 20, 2024 | 70 | 2,998 | 2,985 | | | - |
| 19-Sep-24 | KE9400003985 | September 22, 2023 | September 19, 2024 | 161 | 3,093 | 3,079 | | | - |
| 19-Dec-24 | KE9400005105 | December 22, 2023 | December 19, 2024 | 252 | 3,188 | 3,174 | | | - |
| 20-Mar-25 | KE9400006327 | March 22, 2024 | March 20, 2025 | 343 | 3,287 | 3,272 | | | - |
| SINGLE STOCK FUTURE (SCOM) | | | | | | | | | |
| 20-Jun-24 | KE9400002763 | June 16, 2023 | June 20, 2024 | 70 | 17.13 | 17.00 | | | 40 |
| 19-Sep-24 | KE9400004108 | September 22, 2023 | September 19, 2024 | 161 | 17.20 | 17.21 | | | - |
| 19-Dec-24 | KE9400005329 | December 22, 2023 | December 19, 2024 | 252 | 17.89 | 17.90 | | | - |
| 20-Mar-25 | KE9400006657 | March 22, 2024 | March 20, 2025 | 343 | 18.61 | 18.62 | | | - |
| SINGLE STOCK FUTURE (EQTY) | | | | | | | | | |
| 20-Jun-24 | KE9400002987 | June 16, 2023 | June 20, 2024 | 70 | 45.50 | 44.00 | 5 | 227,500 | 40 |
| 19-Sep-24 | KE9400004322 | September 22, 2023 | September 19, 2024 | 161 | 46.08 | 45.86 | | | - |
| 19-Dec-24 | KE9400005543 | December 22, 2023 | December 19, 2024 | 252 | 47.93 | 47.69 | | | - |
| 20-Mar-25 | KE9400006988 | March 22, 2024 | March 20, 2025 | 343 | 49.85 | 49.61 | | | - |
| SINGLE STOCK FUTURE (KCBG) | | | | | | | | | |
| 20-Jun-24 | KE9400002870 | June 16, 2023 | June 20, 2024 | 70 | 31.18 | 31.36 | | | - |
| 19-Sep-24 | KE9400004215 | September 22, 2023 | September 19, 2024 | 161 | 32.45 | 32.64 | | | 3 |
| 19-Dec-24 | KE9400005436 | December 22, 2023 | December 19, 2024 | 252 | 33.75 | 33.95 | | | - |
| 20-Mar-25 | KE9400006764 | March 22, 2024 | March 20, 2025 | 343 | 35.11 | 35.31 | | | - |
| SINGLE STOCK FUTURE (EABL) | | | | | | | | | |
| 20-Jun-24 | KE9400003100 | June 16, 2023 | June 20, 2024 | 70 | 144.05 | 139.55 | | | - |
| 19-Sep-24 | KE9400004546 | September 22, 2023 | September 19, 2024 | 161 | 148.70 | 144.00 | | | - |
| 19-Dec-24 | KE9400005766 | December 22, 2023 | December 19, 2024 | 252 | 154.65 | 149.75 | | | - |
| 20-Mar-25 | KE9400007218 | March 22, 2024 | March 20, 2025 | 343 | 160.85 | 155.75 | | | - |
| SINGLE STOCK FUTURE (BATK) | | | | | | | | | |
| 20-Jun-24 | KE9400003217 | June 16, 2023 | June 20, 2024 | 70 | 380.20 | 377.00 | | | 2 |
| 19-Sep-24 | KE9400004652 | September 22, 2023 | September 19, 2024 | 161 | 390.75 | 387.35 | | | - |
| 19-Dec-24 | KE9400005873 | December 22, 2023 | December 19, 2024 | 252 | 406.40 | 402.90 | | | - |
| 20-Mar-25 | KE9400007325 | March 22, 2024 | March 20, 2025 | 343 | 422.75 | 419.10 | | | - |
| SINGLE STOCK FUTURE (ABSA) | | | | | | | | | |
| 20-Jun-24 | KE9400003092 | June 16, 2023 | June 20, 2024 | 70 | 12.31 | 12.58 | | | - |
| 19-Sep-24 | KE9400004439 | September 22, 2023 | September 19, 2024 | 161 | 12.81 | 13.09 | | | - |
| 19-Dec-24 | KE9400005659 | December 22, 2023 | December 19, 2024 | 252 | 13.12 | 13.41 | | | - |
| 20-Mar-25 | KE9400007093 | March 22, 2024 | March 20, 2025 | 343 | 13.64 | 13.95 | | | - |
| SINGLE STOCK FUTURE (NCBA) | | | | | | | | | |
| 20-Jun-24 | KE9400003324 | June 16, 2023 | June 20, 2024 | 70 | 42.62 | 41.94 | | | - |
| 19-Sep-24 | KE9400004769 | September 22, 2023 | September 19, 2024 | 161 | 44.37 | 43.66 | | | - |
| 19-Dec-24 | KE9400005980 | December 22, 2023 | December 19, 2024 | 252 | 46.14 | 45.41 | | | - |
| 20-Mar-25 | KE9400007432 | March 22, 2024 | March 20, 2025 | 343 | 48.00 | 47.23 | | | - |
| SINGLE STOCK FUTURE (COOP) | | | | | | | | | |
| 20-Jun-24 | KE9400003548 | June 16, 2023 | June 20, 2024 | 70 | 13.28 | 13.14 | | | 6 |
| 19-Sep-24 | KE9400004876 | September 22, 2023 | September 19, 2024 | 161 | 13.83 | 13.68 | | | - |
| 19-Dec-24 | KE9400006095 | December 22, 2023 | December 19, 2024 | 252 | 14.38 | 14.23 | | | - |
| 20-Mar-25 | KE9400007549 | March 22, 2024 | March 20, 2025 | 343 | 14.96 | 14.80 | | | - |
| SINGLE STOCK FUTURE (SCBK) | | | | | | | | | |
| 20-Jun-24 | KE9400003654 | June 16, 2023 | June 20, 2024 | 70 | 181.40 | 182.10 | | | - |
| 19-Sep-24 | KE9400004983 | September 22, 2023 | September 19, 2024 | 161 | 188.85 | 189.55 | | | - |
| 19-Dec-24 | KE9400006103 | December 22, 2023 | December 19, 2024 | 252 | 190.40 | 191.15 | | | - |
| 20-Mar-25 | KE9400007655 | March 22, 2024 | March 20, 2025 | 343 | 198.05 | 198.85 | | | - |
| SINGLE STOCK FUTURE (IMHP) | | | | | | | | | |
| 20-Jun-24 | KE9400003878 | June 16, 2023 | June 20, 2024 | 70 | 19.87 | 19.53 | | | 100 |
| 19-Sep-24 | KE9400005097 | September 22, 2023 | September 19, 2024 | 161 | 20.68 | 20.32 | | | - |
| 19-Dec-24 | KE9400006210 | December 22, 2023 | December 19, 2024 | 252 | 21.51 | 21.14 | | | - |
| 20-Mar-25 | KE9400007762 | March 22, 2024 | March 20, 2025 | 343 | 22.37 | 21.99 | | | - |
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