| NSE nairobi securiti exchange | | | DERIVATIVES | PRICELIST | | | | 116 | Harket |
|--|--|-------------------------------------|-------------------------------------|-----------------------|--------------------|-------------------|---------------------------|----------------------|----------------------------|
| Contract Type | ISIN | Listing Date | Expiry Date | Days to Expiry | MTM Price | Previous Price | Total Volume Contracts | Total Value | Open Interest Contracts |
| NDEX (N25I) | | | | | | | | | November 21, 20 |
| 19-Dec-24 20-Mar-25 | KE9400005212 KE9400006434 | December 22, 2023 March 22, 2024 | December 19, 2024 March 20, 2025 | 28 | 3,131 3,195 | 3,143 3,207 | | | - |
| 20-Jun-25 | KE9400007986 | June 21, 2024 | June 19, 2025 | 210 | 3,264 | 3,277 | | | |
| 18-Sep-25 | KE9400009214 | September 20, 2024 | September 18, 2025 | 301 | 3,343 | 3,356 | | | - |
| NDEX (25MN) | | | | | | | | | |
| 19-Dec-24 20-Mar-25 | KE9400005105 KE9400006327 | December 22, 2023 March 22, 2024 | December 19, 2024 March 20, 2025 | 28 119 | 3,131 3,195 | 3,143 | | | - |
| 20-Jun-25 | KE9400007870 | June 21, 2024 | June 19, 2025 | 210 | 3,264 | 3,277 | | | - |
| 18-Sep-25 | KE9400009107 | September 20, 2024 | September 18, 2025 | 301 | 3,343 | 3,356 | | | - |
| INGLE STOCK FUTURE (SC | OM) | | | | | | | | |
| 19-Dec-24 20-Mar-25 | KE9400005329 KE9400006657 | December 22, 2023 March 22, 2024 | December 19, 2024 March 20, 2025 | 28 | 14.75 15.50 | 14.94 15.40 | 3 | 44,250 | |
| 20-Jun-25 | KE9400008109 | June 21, 2024 | June 19, 2025 | 210 | 16.00 | 15.90 | | | - |
| 18-Sep-25 | KE9400009438 | September 20, 2024 | September 18, 2025 | 301 | 16.55 | 16.45 | | | - |
| 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 | 28 | 46.22 48.01 | 47.43 48.91 | 1 | 46,220 | |
| 20-Jun-25 | KE9400008323 | June 21, 2024 | June 19, 2025 | 210 | 49.56 | 50.49 | | | - |
| 18-Sep-25 | KE9400009768 | September 20, 2024 | September 18, 2025 | 301 | 51.27 | 52.23 | | | - |
| SINGLE STOCK FUTURE (KCI | BG) | December 00 0000 | D | 20.1 | 90 (5) | | | | |
| 19-Dec-24 20-Mar-25 | KE9400005436 KE9400006764 | December 22, 2023 March 22, 2024 | December 19, 2024 March 20, 2025 | 28 119 | 39.65 38.10 | 39.51 39.65 | 10 | 381,000 | 13 |
| 20-Jun-25 | KE9400008216 | June 21, 2024 | June 19, 2025 | 210 | 42.20 | 42.06 | | | |
| 18-Sep-25 | KE9400009545 | September 20, 2024 | September 18, 2025 | 301 | 43.66 | 43.51 | | | - |
| SINGLE STOCK FUTURE (EAR | KE9400005766 | December 22, 2023 | December 19, 2024 | 28 | 181 60 1 | 181 65 | | | |
| 19-Dec-24 20-Mar-25 | KE9400005766 KE9400007218 | March 22, 2023 | March 20, 2025 | 119 | 187.25 | 187.30 | | | |
| 20-Jun-25 | KE9400008547 | June 21, 2024 | June 19, 2025 | 210 | 193.30 | 193.35 | | | |
| 18-Sep-25 | KE9400009982 | September 20, 2024 | September 18, 2025 | 301 | 199.95 | 200.05 | | | - |
| SINGLE STOCK FUTURE (BAT | rk) | | | | | | | | |
| 19-Dec-24 20-Mar-25 | KE9400005873 KE9400007325 | December 22, 2023 March 22, 2024 | December 19, 2024 March 20, 2025 | 28 | 353.60 364.60 | 354.20 365.25 | | | - |
| 20-Jun-25 | KE9400008653 | June 21, 2024 | June 19, 2025 | 210 | 376.35 | 377.05 | | | - |
| 18-Sep-25 | KE9600001102 | September 20, 2024 | September 18, 2025 | 301 | 389.35 | 390.05 | | | - |
| SINGLE STOCK FUTURE (ABS | 5A) | | | | | | | | |
| 19-Dec-24 20-Mar-25 | KE9400005659 KE9400007093 | December 22, 2023 March 22, 2024 | December 19, 2024 March 20, 2025 | 28 | 15.54 16.02 | 15.54 16.03 | | | |
| 20-Mar-25 20-Jun-25 | KE9400008430 | June 21, 2024 | June 19, 2025 | 210 | 16.54 | 16.54 | | | - |
| 18-Sep-25 | KE9400009875 | September 20, 2024 | September 18, 2025 | 301 | 17.11 | 17.12 | | | - |
| SINGLE STOCK FUTURE (NC | BA) | | | | | | | | |
| 19-Dec-24 | KE9400005980 | December 22, 2023 | December 19, 2024 | 28 | 44.49 | 44.41 | | | |
| 20-Mar-25 20-Jun-25 | KE9400007432 KE9400008760 | March 22, 2024 June 21, 2024 | March 20, 2025 June 19, 2025 | 119 210 | 45.88 47.36 | 45.79 47.27 | | | - |
| 18-Sep-25 | KE9600001219 | September 20, 2024 | September 18, 2025 | 301 | 48.99 | 48.90 | | | - |
| SINGLE STOCK FUTURE (CO | OP) | | | | | | | | |
| 19-Dec-24 | KE9400006095 | December 22, 2023 | December 19, 2024 | 28 | 14.12 | 14.18 | | T | |
| 20-Mar-25 20-Jun-25 | KE9400007549 KE9400008877 | March 22, 2024 June 21, 2024 | March 20, 2025 June 19, 2025 | 119 210 | 14.56 15.03 | 14.62 15.09 | | | - |
| 18-Sep-25 | KE9600001326 | September 20, 2024 | September 18, 2025 | 301 | 15.55 | 15.61 | | | - |
| THE STOCK STOCK | • | | | | | | | | |
| SINGLE STOCK FUTURE (SCE 19-Dec-24 | KE940006103 | December 22, 2023 | December 19, 2024 | 28 | 232.35 | 232.90 | | | |
| 20-Mar-25 | KE9400007655 | March 22, 2024 | March 20, 2025 | 119 | 239.55 | 240.15 | | | - |
| 20-Jun-25 18-Sep-25 | KE9400008984 KE9600001433 | June 21, 2024 September 20, 2024 | June 19, 2025 September 18, 2025 | 210 301 | 247.30 255.85 | 247.90 256.50 | | | - |
| | | | | | | | | | |
| SINGLE STOCK FUTURE (IMP 19-Dec-24 | KE9400006210 | December 22, 2023 | December 19, 2024 | 28 | 28.80 | 29.07 | | | |
| 20-Mar-25 | KE9400007762 | March 22, 2024 | March 20, 2025 | 119 | 29.70 | 29.97 | | | |
| 20-Jun-25 18-Sep-25 | KE9400009099 KE9600001540 | June 21, 2024 September 20, 2024 | June 19, 2025 September 18, 2025 | 210 301 | 30.66 31.72 | 30.94 32.01 | | | - |
| 10-3ер-23 | KE7800001540 | September 20, 2024 | Jepierriber 10, 2025 | 301 | 31.72 | 32.01 | | | |
| | | (-1 | _ | | | | * | | |
| | Total ¹ | /olumes Previous | | Total Va Today | lue Previous | | Total Open Today | Interest Previous | |
| | 14 | 10 | | 471,470 | 396,500 | | 335 | 335 | |
| Abbr | | | | | | | | | |
| MTM: Mark To Market | | | | | | | | | |
| | g or short positions that remain ou | tstanding at the end of a particu | lar trading day | | | | _ | | |
| Average Traded Price: Means the N Contracts that have traded on a par | rticular day will be marked to mark | et based on the volume weighte | ed average price (VWAP) while r | ontracts that have no | t traded will be m | arked to market I | pased on the NSE's fair | value calculation | ı. |
| | SSF- 1000 below Kes. 100 100 above Kes. 100 | | | | | | | | |
| dominal: | INDEX-100 | | | | | | | | |
| | MINI-INDEX - 10 | | | | | | | | |