NSE nairobi securitie exchang	es e		DERIVATIVES	PRICEIST				ne	Xt NSE Derivatives Harket
ontract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
IDEX (N25I)									October 28, 20
19-Dec-24 20-Mar-25	KE9400005212 KE9400006434	December 22, 2023	December 19, 2024 March 20, 2025	52 143	3,193 3,279	3,172 3,258			-
20-Mar-25 20-Jun-25	KE9400008434	March 22, 2024 June 21, 2024	June 19, 2025	234	3,370	3,348			-
18-Sep-25	KE9400009214	September 20, 2024	September 18, 2025	325	3,462	3,440			-
NDEX (25MN)									
19-Dec-24	KE9400005105	December 22, 2023	December 19, 2024	52	3,193	3,172			-
20-Mar-25 20-Jun-25	KE9400006327 KE9400007870	March 22, 2024 June 21, 2024	March 20, 2025 June 19, 2025	143	3,279 3,370	3,258 3,348			-
18-Sep-25	KE9400009107	September 20, 2024	September 18, 2025	325	3,462	3,440			-
INGLE STOCK FUTURE (SCC	IM)								
19-Dec-24	KE9400005329	December 22, 2023	December 19, 2024	52	17.05	16.82			2
20-Mar-25 20-Jun-25	KE9400006657 KE9400008109	March 22, 2024 June 21, 2024	March 20, 2025 June 19, 2025	143 234	17.68 18.34	17.44			
18-Sep-25	KE9400009438	September 20, 2024	September 18, 2025	325	19.03	18.77			-
INGLE STOCK FUTURE (EQT	٧١								
19-Dec-24	KE9400005543	December 22, 2023	December 19, 2024	52	48.00	47.75			
20-Mar-25 20-Jun-25	KE9400006988 KE9400008323	March 22, 2024 June 21, 2024	March 20, 2025 June 19, 2025	143 234	47.50 51.64	49.52 51.37	1	47,500	<u>-</u>
18-Sep-25	KE9400008323	September 20, 2024	September 18, 2025	325	53.56	53.29			
INGLE STOCK FUTURE (KCB	C)								
19-Dec-24	KE9400005436	December 22, 2023	December 19, 2024	52	39.30	38.27			
20-Mar-25 20-Jun-25	KE9400006764 KE9400008216	March 22, 2024 June 21, 2024	March 20, 2025 June 19, 2025	143 234	38.75 42.27	39.69 41.17	1	38,750	11
18-Sep-25	KE9400008218	September 20, 2024	September 18, 2025	325	43.85	42.71			-
	-				<u> </u>				
SINGLE STOCK FUTURE (EAB 19-Dec-24	KE9400005766	December 22, 2023	December 19, 2024	52	178.15	180.65		T	
20-Mar-25	KE9400007218	March 22, 2024	March 20, 2025	143	184.75	187.35			
20-Jun-25 18-Sep-25	KE9400008547 KE9400009982	June 21, 2024 September 20, 2024	June 19, 2025 September 18, 2025	234 325	191.65 198.80	194.35 201.60			-
SINGLE STOCK FUTURE (BATI	KE9400005873	D	D 10 0004	50	257.20	255.15			
19-Dec-24 20-Mar-25	KE9400005873	December 22, 2023 March 22, 2024	December 19, 2024 March 20, 2025	52 143	356.30 369.50	355.15 368.35			-
20-Jun-25	KE9400008653 KE9600001102	June 21, 2024 September 20, 2024	June 19, 2025 September 18, 2025	234 325	383.30 397.60	382.10 396.35			-
18-Sep-25	KEY600001102	September 20, 2024	september 18, 2025	323	397.60	376.33			-
SINGLE STOCK FUTURE (ABS.									
19-Dec-24 20-Mar-25	KE9400005659 KE9400007093	December 22, 2023 March 22, 2024	December 19, 2024 March 20, 2025	52 143	15.47 16.05	15.24 15.80			
20-Jun-25	KE9400008430	June 21, 2024	June 19, 2025	234	16.65	16.39			-
18-Sep-25	KE9400009875	September 20, 2024	September 18, 2025	325	17.27	17.00			-
SINGLE STOCK FUTURE (NCE	iA)								
19-Dec-24	KE9400005980	December 22, 2023	December 19, 2024	52	44.79	44.84			
20-Mar-25 20-Jun-25	KE9400007432 KE9400008760	March 22, 2024 June 21, 2024	March 20, 2025 June 19, 2025	143	46.45 48.19	46.51 48.25			
18-Sep-25	KE9600001219	September 20, 2024	September 18, 2025	325	49.99	50.05			
	•		•	•			•		
SINGLE STOCK FUTURE (COO	OP) KE9400006095	December 22, 2023	December 19, 2024	52	14.20	14.06			
20-Mar-25	KE9400007549	March 22, 2024	March 20, 2025	143	14.73	14.59			-
20-Jun-25 18-Sep-25	KE9400008877 KE9600001326	June 21, 2024 September 20, 2024	June 19, 2025 September 18, 2025	234 325	15.28 15.85	15.13 15.70			-
10-3ер-25	KE7600001326	September 20, 2024	September 10, 2025	323	15.65	13.70			
SINGLE STOCK FUTURE (SCB	K)			. 1					
19-Dec-24 20-Mar-25	KE9400006103 KE9400007655	December 22, 2023 March 22, 2024	December 19, 2024 March 20, 2025	52 143	227.85 236.30	228.65 237.15		-	-
20-Jun-25	KE9400008984	June 21, 2024	June 19, 2025	234	245.15	246.00			
18-Sep-25	KE9600001433	September 20, 2024	September 18, 2025	325	254.30	255.20			
SINGLE STOCK FUTURE (IMH	P)								
19-Dec-24	KE9400006210	December 22, 2023	December 19, 2024	52	27.79	27.98			
20-Mar-25 20-Jun-25	KE9400007762 KE9400009099	March 22, 2024 June 21, 2024	March 20, 2025 June 19, 2025	143 234	28.82 29.90	29.01 30.10		-	
18-Sep-25	KE9600001540	September 20, 2024	September 18, 2025	325	31.01	31.22			-
		Volumes		Total Va			Total Open		
	Today 2	Previous		Today	Previous		Today	Previous	
	2	-	L	86,250	-		464	462	
Abbr. MTM: Mark To Market									
VITM: Mark To Market Open interest: total number of long	or short positions that remain ou	tstanding at the end of a particu	lar trading day						
Average Traded Price: Means the V	olume Weighted Traded Price						Γ		
Contracts that have traded on a part	ticular day will be marked to mark SSF- 1000 below Kes.100	et based on the volume weighte	ed average price (VWAP) while o	ontracts that have no	t traded will be m	arked to market	pased on the NSE's fai	ir value calculation.	
	100 above Kes.100 INDEX-100								
lominal:	MINI-INDEX - 10								