

NSE		nairobi securities exchange		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
									December 15, 2022
INDEX (N25I)									
15-Dec-22	KE7000004986	December 17, 2021	December 15, 2022	-	3,116	3,107			-
16-Mar-23	KE7000008214	March 18, 2022	March 16, 2023	91	3,152	3,143			-
15-Jun-23	KE8000002983	June 17, 2022	June 15, 2023	182	3,195	3,186			-
21-Sep-23	KE8000003767	September 16, 2022	September 21, 2023	280	3,244	3,235			-
INDEX (25MN)									
15-Dec-22	KE7000006879	December 17, 2021	December 15, 2022	-	3,116	3,107			-
16-Mar-23	KE7000009105	March 18, 2022	March 16, 2023	91	3,152	3,143			-
15-Jun-23	KE8000002876	June 17, 2022	June 15, 2023	182	3,195	3,186			-
21-Sep-23	KE8000003650	September 16, 2022	September 21, 2023	280	3,244	3,235			-
SINGLE STOCK FUTURE (SCOM)									
15-Dec-22	KE7000007109	December 17, 2021	December 15, 2022	-	24.80	25.00	100	2,480,000	-
16-Mar-23	KE7000008438	March 18, 2022	March 16, 2023	91	25.36	25.57			35
15-Jun-23	KE8000003098	June 17, 2022	June 15, 2023	182	25.98	26.20			49
21-Sep-23	KE8000003874	September 16, 2022	September 21, 2023	280	26.69	26.91			-
SINGLE STOCK FUTURE (EQTY)									
15-Dec-22	KE7000007216	December 17, 2021	December 15, 2022	-	45.50	45.46	29	1,319,500	-
16-Mar-23	KE7000008545	March 18, 2022	March 16, 2023	91	45.00	46.48	4	180,000	10
15-Jun-23	KE8000003106	June 17, 2022	June 15, 2023	182	47.67	47.63			10
21-Sep-23	KE8000004096	September 16, 2022	September 21, 2023	280	48.96	48.92			-
SINGLE STOCK FUTURE (KCBG)									
15-Dec-22	KE7000007323	December 17, 2021	December 15, 2022	-	37.15	36.76	12	445,800	-
16-Mar-23	KE7000008768	March 18, 2022	March 16, 2023	91	37.99	37.59			20
15-Jun-23	KE8000003213	June 17, 2022	June 15, 2023	182	38.92	38.51			10
21-Sep-23	KE8000004104	September 16, 2022	September 21, 2023	280	39.98	39.56			-
SINGLE STOCK FUTURE (EABL)									
15-Dec-22	KE7000007430	December 17, 2021	December 15, 2022	-	166.00	165.75	12	199,200	-
16-Mar-23	KE7000008875	March 18, 2022	March 16, 2023	91	169.70	169.50			3
15-Jun-23	KE8000003320	June 17, 2022	June 15, 2023	182	173.90	173.70			-
21-Sep-23	KE8000004328	September 16, 2022	September 21, 2023	280	178.60	178.40			-
SINGLE STOCK FUTURE (BATK)									
15-Dec-22	KE7000007547	December 17, 2021	December 15, 2022	-	440.00	442.05	4	176,000	-
16-Mar-23	KE7000008982	March 18, 2022	March 16, 2023	91	449.85	452.05			5
15-Jun-23	KE8000003437	June 17, 2022	June 15, 2023	182	460.95	463.20			-
21-Sep-23	KE8000004435	September 16, 2022	September 21, 2023	280	473.50	475.75			-
SINGLE STOCK FUTURE (ABSA)									
15-Dec-22	KE7000007653	December 17, 2021	December 15, 2022	-	12.05	12.00	11	132,550	-
16-Mar-23	KE7000009097	March 18, 2022	March 16, 2023	91	12.32	12.27			21
15-Jun-23	KE8000003544	June 17, 2022	June 15, 2023	182	12.62	12.58			-
21-Sep-23	KE8000004542	September 16, 2022	September 21, 2023	280	12.97	12.92			-
SINGLE STOCK FUTURE (NCBA)									
15-Dec-22	KE8000001324	May 16, 2022	December 15, 2022	-	35.95	34.60	4	143,800	-
16-Mar-23	KE8000001985	May 16, 2022	March 16, 2023	91	36.76	35.39			5
15-Jun-23	KE8000002439	June 17, 2022	June 15, 2023	182	37.66	36.26			-
21-Sep-23	KE8000004658	September 16, 2022	September 21, 2023	280	38.69	37.24			-
SINGLE STOCK FUTURE (COOP)									
15-Dec-22	KE8000001548	May 16, 2022	December 15, 2022	-	11.95	12.00	3	35,850	-
16-Mar-23	KE8000002090	May 16, 2022	March 16, 2023	91	12.22	12.27			-
15-Jun-23	KE8000002546	June 17, 2022	June 15, 2023	182	12.52	12.58			-
21-Sep-23	KE8000004765	September 16, 2022	September 21, 2023	280	12.86	12.92			-
SINGLE STOCK FUTURE (SCBK)									
15-Dec-22	KE8000001654	May 16, 2022	December 15, 2022	-	147.75	142.30	12	177,300	-
16-Mar-23	KE8000002108	May 16, 2022	March 16, 2023	91	151.05	149.55			-
15-Jun-23	KE8000002652	June 17, 2022	June 15, 2023	182	154.80	153.25			-
21-Sep-23	KE8000004872	September 16, 2022	September 21, 2023	280	159.00	157.40			-
SINGLE STOCK FUTURE (IMHP)									
15-Dec-22	KE8000001878	May 16, 2022	December 15, 2022	-	17.95	16.85	1	17,950	-
16-Mar-23	KE8000002215	May 16, 2022	March 16, 2023	91	17.38	17.23			-
15-Jun-23	KE8000002769	June 17, 2022	June 15, 2023	182	17.81	17.66			-
21-Sep-23	KE8000004989	September 16, 2022	September 21, 2023	280	18.29	18.14			-

