

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
									July 7, 2022
INDEX (N25I)									
15-Sep-22	KE7000005657	September 17, 2021	September 15, 2022	70	3,149	3,120			-
15-Dec-22	KE7000006986	December 17, 2021	December 15, 2022	161	3,191	3,162			-
16-Mar-23	KE7000008214	March 18, 2022	March 16, 2023	252	3,236	3,207			-
15-Jun-23	KE8000002983	June 17, 2022	June 15, 2023	343	3,287	3,258			-
INDEX (25MN)									
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	70	3,149	3,120			1
15-Dec-22	KE7000006879	December 17, 2021	December 15, 2022	161	3,191	3,162			-
16-Mar-23	KE7000009105	March 18, 2022	March 16, 2023	252	3,236	3,207			-
15-Jun-23	KE8000002876	June 17, 2022	June 15, 2023	343	3,287	3,258			-
SINGLE STOCK FUTURE (SCOM)									
15-Sep-22	KE7000005764	September 17, 2021	September 15, 2022	70	27.76	28.00	3	83,300	23
15-Dec-22	KE7000007109	December 17, 2021	December 15, 2022	161	29.03	28.83			10
16-Mar-23	KE7000008438	March 18, 2022	March 16, 2023	252	29.76	29.55			29
15-Jun-23	KE8000003098	June 17, 2022	June 15, 2023	343	30.55	30.34			4
SINGLE STOCK FUTURE (EQTY)									
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	70	45.62	43.77			8
15-Dec-22	KE7000007216	December 17, 2021	December 15, 2022	161	46.73	45.86			1
16-Mar-23	KE7000008545	March 18, 2022	March 16, 2023	252	47.91	47.02			34
15-Jun-23	KE8000003106	June 17, 2022	June 15, 2023	343	49.19	48.27			10
SINGLE STOCK FUTURE (KCBG)									
15-Sep-22	KE7000006093	September 17, 2021	September 15, 2022	70	43.34	41.18			9
15-Dec-22	KE7000007323	December 17, 2021	December 15, 2022	161	43.39	42.58			-
16-Mar-23	KE7000008768	March 18, 2022	March 16, 2023	252	44.49	43.65			13
15-Jun-23	KE8000003213	June 17, 2022	June 15, 2023	343	45.68	44.82			-
SINGLE STOCK FUTURE (EABL)									
15-Sep-22	KE7000006218	September 17, 2021	September 15, 2022	70	140.90	139.95			15
15-Dec-22	KE7000007430	December 17, 2021	December 15, 2022	161	144.35	143.35			7
16-Mar-23	KE7000008875	March 18, 2022	March 16, 2023	252	147.95	146.95			-
15-Jun-23	KE8000003320	June 17, 2022	June 15, 2023	343	151.90	150.85			-
SINGLE STOCK FUTURE (BATK)									
15-Sep-22	KE7000006325	September 17, 2021	September 15, 2022	70	415.90	420.85			2
15-Dec-22	KE7000007547	December 17, 2021	December 15, 2022	161	426.05	431.10			-
16-Mar-23	KE7000008982	March 18, 2022	March 16, 2023	252	436.75	441.95			-
15-Jun-23	KE8000003437	June 17, 2022	June 15, 2023	343	448.40	453.70			-
SINGLE STOCK FUTURE (ABSA)									
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	70	11.05	11.05			45
15-Dec-22	KE7000007653	December 17, 2021	December 15, 2022	161	11.32	11.32			-
16-Mar-23	KE7000009097	March 18, 2022	March 16, 2023	252	11.60	11.61			-
15-Jun-23	KE8000003544	June 17, 2022	June 15, 2023	343	11.91	11.92			-
SINGLE STOCK FUTURE (NCBA)									
15-Sep-22	KE7000009980	May 16, 2022	September 15, 2022	70	24.33	24.34			2
15-Dec-22	KE8000001324	May 16, 2022	December 15, 2022	161	24.92	24.93			-
16-Mar-23	KE8000001985	May 16, 2022	March 16, 2023	252	25.55	25.56			-
15-Jun-23	KE8000002439	June 17, 2022	June 15, 2023	343	26.23	26.24			-
SINGLE STOCK FUTURE (COOP)									
15-Sep-22	KE8000001092	May 16, 2022	September 15, 2022	70	11.56	11.46			2
15-Dec-22	KE8000001548	May 16, 2022	December 15, 2022	161	11.84	11.74			-
16-Mar-23	KE8000002090	May 16, 2022	March 16, 2023	252	12.14	12.03			-
15-Jun-23	KE8000002546	June 17, 2022	June 15, 2023	343	12.46	12.35			-
SINGLE STOCK FUTURE (SCBK)									
15-Sep-22	KE8000001100	May 16, 2022	September 15, 2022	70	126.20	125.75			-
15-Dec-22	KE8000001654	May 16, 2022	December 15, 2022	161	129.25	128.80			-
16-Mar-23	KE8000002108	May 16, 2022	March 16, 2023	252	132.55	132.05			-
15-Jun-23	KE8000002652	June 17, 2022	June 15, 2023	343	136.05	135.55			-
SINGLE STOCK FUTURE (IMHP)									
15-Sep-22	KE8000001217	May 16, 2022	September 15, 2022	70	17.34	17.24			-
15-Dec-22	KE8000001878	May 16, 2022	December 15, 2022	161	17.76	17.66			-
16-Mar-23	KE8000002215	May 16, 2022	March 16, 2023	252	18.21	18.10			-
15-Jun-23	KE8000002769	June 17, 2022	June 15, 2023	343	18.69	18.59			-

