

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					
										September 9, 2022				
INDEX (N25I)														
15-Sep-22	KE7000005657	September 17, 2021	September 15, 2022	6	3.337	3.369				-				
15-Dec-22	KE7000006986	December 17, 2021	December 15, 2022	97	3.375	3.407				-				
16-Mar-23	KE7000008214	March 18, 2022	March 16, 2023	188	3.422	3.454				-				
15-Jun-23	KE8000002983	June 17, 2022	June 15, 2023	279	3.468	3.501				-				
INDEX (25MN)														
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	6	3.337	3.369				20				
15-Dec-22	KE7000006879	December 17, 2021	December 15, 2022	97	3.375	3.407				-				
16-Mar-23	KE7000009105	March 18, 2022	March 16, 2023	188	3.422	3.454				-				
15-Jun-23	KE8000002876	June 17, 2022	June 15, 2023	279	3.468	3.501				-				
SINGLE STOCK FUTURE (SCOM)														
15-Sep-22	KE7000005764	September 17, 2021	September 15, 2022	6	29.50	29.80	1	29,500		22				
15-Dec-22	KE7000007109	December 17, 2021	December 15, 2022	97	29.37	29.37	12	352,440		26				
16-Mar-23	KE7000008438	March 18, 2022	March 16, 2023	188	30.67	31.35				33				
15-Jun-23	KE8000003098	June 17, 2022	June 15, 2023	279	31.42	32.12				4				
SINGLE STOCK FUTURE (EQTY)														
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	6	50.00	49.16	1	50,000		14				
15-Dec-22	KE7000007216	December 17, 2021	December 15, 2022	97	49.72	49.98				3				
16-Mar-23	KE7000008545	March 18, 2022	March 16, 2023	188	50.95	46.76				23				
15-Jun-23	KE8000003106	June 17, 2022	June 15, 2023	279	52.20	52.47				11				
SINGLE STOCK FUTURE (KCBG)														
15-Sep-22	KE7000006093	September 17, 2021	September 15, 2022	6	42.48	42.79				16				
15-Dec-22	KE7000007323	December 17, 2021	December 15, 2022	97	42.43	42.74				2				
16-Mar-23	KE7000008768	March 18, 2022	March 16, 2023	188	43.48	43.80				18				
15-Jun-23	KE8000003213	June 17, 2022	June 15, 2023	279	44.55	44.87				-				
SINGLE STOCK FUTURE (EABL)														
15-Sep-22	KE7000006218	September 17, 2021	September 15, 2022	6	153.10	154.15				19				
15-Dec-22	KE7000007430	December 17, 2021	December 15, 2022	97	156.50	157.55				7				
16-Mar-23	KE7000008875	March 18, 2022	March 16, 2023	188	160.40	161.45				-				
15-Jun-23	KE8000003320	June 17, 2022	June 15, 2023	279	164.30	165.40				-				
SINGLE STOCK FUTURE (BATK)														
15-Sep-22	KE7000006325	September 17, 2021	September 15, 2022	6	450.30	445.50				3				
15-Dec-22	KE7000007547	December 17, 2021	December 15, 2022	97	460.35	460.40				-				
16-Mar-23	KE7000008982	March 18, 2022	March 16, 2023	188	471.75	471.85				5				
15-Jun-23	KE8000003437	June 17, 2022	June 15, 2023	279	483.35	483.35				-				
SINGLE STOCK FUTURE (ABSA)														
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	6	11.96	12.20				51				
15-Dec-22	KE7000007653	December 17, 2021	December 15, 2022	97	12.23	12.12				21				
16-Mar-23	KE7000009097	March 18, 2022	March 16, 2023	188	12.53	12.53				-				
15-Jun-23	KE8000003544	June 17, 2022	June 15, 2023	279	12.84	12.84				-				
SINGLE STOCK FUTURE (NCBA)														
15-Sep-22	KE7000009980	May 16, 2022	September 15, 2022	6	33.03	33.23				4				
15-Dec-22	KE8000001324	May 16, 2022	December 15, 2022	97	33.76	31.27				2				
16-Mar-23	KE8000001985	May 16, 2022	March 16, 2023	188	34.60	34.81				-				
15-Jun-23	KE8000002439	June 17, 2022	June 15, 2023	279	35.45	35.66				-				
SINGLE STOCK FUTURE (COOP)														
15-Sep-22	KE8000001092	May 16, 2022	September 15, 2022	6	12.56	12.66				8				
15-Dec-22	KE8000001548	May 16, 2022	December 15, 2022	97	12.84	12.94				1				
16-Mar-23	KE8000002090	May 16, 2022	March 16, 2023	188	13.16	13.26				-				
15-Jun-23	KE8000002546	June 17, 2022	June 15, 2023	279	13.48	13.59				-				
SINGLE STOCK FUTURE (SCBK)														
15-Sep-22	KE8000001100	May 16, 2022	September 15, 2022	6	139.10	140.85				3				
15-Dec-22	KE8000001654	May 16, 2022	December 15, 2022	97	142.20	144.00				-				
16-Mar-23	KE8000002108	May 16, 2022	March 16, 2023	188	145.70	147.55				-				
15-Jun-23	KE8000002652	June 17, 2022	June 15, 2023	279	149.30	151.15				-				
SINGLE STOCK FUTURE (IMHP)														
15-Sep-22	KE8000001217	May 16, 2022	September 15, 2022	6	17.01	17.07				-				
15-Dec-22	KE8000001878	May 16, 2022	December 15, 2022	97	17.39	17.45				-				
16-Mar-23	KE8000002215	May 16, 2022	March 16, 2023	188	17.82	17.88				-				
15-Jun-23	KE8000002769	June 17, 2022	June 15, 2023	279	18.26	18.31				-				
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