

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					
INDEX (N25I)										February 9, 2023				
16-Mar-23	KE7000008214	March 18, 2022	March 16, 2023	35	3,193	3,183			-					
15-Jun-23	KE8000002983	June 17, 2022	June 15, 2023	126	3,239	3,229			-					
21-Sep-23	KE8000003767	September 16, 2022	September 21, 2023	224	3,290	3,280			-					
21-Dec-23	KE9100007765	December 16, 2022	December 21, 2023	315	3,342	3,331			-					
INDEX (25MN)														
16-Mar-23	KE7000009105	March 18, 2022	March 16, 2023	35	3,193	3,183			-					
15-Jun-23	KE8000002876	June 17, 2022	June 15, 2023	126	3,239	3,229			-					
21-Sep-23	KE8000003874	September 16, 2022	September 21, 2023	224	3,290	3,280			-					
21-Dec-23	KE9100007658	December 16, 2022	December 21, 2023	315	3,342	3,331			-					
SINGLE STOCK FUTURE (SCOM)														
16-Mar-23	KE7000008438	March 18, 2022	March 16, 2023	35	24.27	24.18			42					
15-Jun-23	KE8000003098	June 17, 2022	June 15, 2023	126	24.23	24.13			132					
21-Sep-23	KE8000003874	September 16, 2022	September 21, 2023	224	23.36	23.26			-					
21-Dec-23	KE9100007872	December 16, 2022	December 21, 2023	315	23.98	23.88			15					
SINGLE STOCK FUTURE (EQTY)														
16-Mar-23	KE7000008545	March 18, 2022	March 16, 2023	35	46.07	45.33			17					
15-Jun-23	KE8000003106	June 17, 2022	June 15, 2023	126	44.22	43.46			10					
21-Sep-23	KE8000004096	September 16, 2022	September 21, 2023	224	45.44	44.66			-					
21-Dec-23	KE9100007989	December 16, 2022	December 21, 2023	315	46.65	45.85			2					
SINGLE STOCK FUTURE (KCBG)														
16-Mar-23	KE7000008768	March 18, 2022	March 16, 2023	35	38.82	38.78			21					
15-Jun-23	KE8000003213	June 17, 2022	June 15, 2023	126	39.81	39.77			31					
21-Sep-23	KE8000004104	September 16, 2022	September 21, 2023	224	40.90	40.86			-					
21-Dec-23	KE9100008094	December 16, 2022	December 21, 2023	315	41.99	41.94			-					
SINGLE STOCK FUTURE (EABL)														
16-Mar-23	KE7000008875	March 18, 2022	March 16, 2023	35	177.50	177.30			33					
15-Jun-23	KE8000003320	June 17, 2022	June 15, 2023	126	182.00	181.80			-					
21-Sep-23	KE8000004328	September 16, 2022	September 21, 2023	224	187.00	186.80			-					
21-Dec-23	KE9100008102	December 16, 2022	December 21, 2023	315	191.95	191.75			-					
SINGLE STOCK FUTURE (BATK)														
16-Mar-23	KE7000008982	March 18, 2022	March 16, 2023	35	448.65	447.20			13					
15-Jun-23	KE8000003437	June 17, 2022	June 15, 2023	126	409.30	408.90			-					
21-Sep-23	KE8000004435	September 16, 2022	September 21, 2023	224	420.60	420.20			-					
21-Dec-23	KE9100008219	December 16, 2022	December 21, 2023	315	431.80	431.40			-					
SINGLE STOCK FUTURE (ABSA)														
16-Mar-23	KE7000009097	March 18, 2022	March 16, 2023	35	12.64	12.64			28					
15-Jun-23	KE8000003544	June 17, 2022	June 15, 2023	126	12.96	12.96			-					
21-Sep-23	KE8000004542	September 16, 2022	September 21, 2023	224	13.32	13.32			-					
21-Dec-23	KE9100008326	December 16, 2022	December 21, 2023	315	13.67	13.67			-					
SINGLE STOCK FUTURE (NCBA)														
16-Mar-23	KE8000001985	May 16, 2022	March 16, 2023	35	37.77	38.40			11					
15-Jun-23	KE8000002439	June 17, 2022	June 15, 2023	126	38.72	38.78			-					
21-Sep-23	KE8000004658	September 16, 2022	September 21, 2023	224	39.79	39.85			-					
21-Dec-23	KE9100008433	December 16, 2022	December 21, 2023	315	40.84	40.91			-					
SINGLE STOCK FUTURE (COOP)														
16-Mar-23	KE8000002090	May 16, 2022	March 16, 2023	35	12.39	12.60			5					
15-Jun-23	KE8000002546	June 17, 2022	June 15, 2023	126	12.70	12.91			-					
21-Sep-23	KE8000004765	September 16, 2022	September 21, 2023	224	13.05	13.27			-					
21-Dec-23	KE9100008540	December 16, 2022	December 21, 2023	315	13.40	13.62			-					
SINGLE STOCK FUTURE (SCBK)														
16-Mar-23	KE8000002108	May 16, 2022	March 16, 2023	35	158.85	159.15			2					
15-Jun-23	KE8000002652	June 17, 2022	June 15, 2023	126	162.85	163.20			-					
21-Sep-23	KE8000004872	September 16, 2022	September 21, 2023	224	167.35	167.65			-					
21-Dec-23	KE9100008656	December 16, 2022	December 21, 2023	315	171.80	172.10			-					
SINGLE STOCK FUTURE (IMHP)														
16-Mar-23	KE8000002215	May 16, 2022	March 16, 2023	35	17.32	17.33			2					
15-Jun-23	KE8000002769	June 17, 2022	June 15, 2023	126	17.76	17.77			1					
21-Sep-23	KE8000004989	September 16, 2022	September 21, 2023	224	18.25	18.25			-					
21-Dec-23	KE9100008763	December 16, 2022	December 21, 2023	315	18.73	18.74			-					