

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
									February 15, 2023
INDEX (N25I)									
16-Mar-23	KE7000008214	March 18, 2022	March 16, 2023	29	3,190	3,185			-
15-Jun-23	KE8000002983	June 17, 2022	June 15, 2023	120	3,236	3,231			-
21-Sep-23	KE8000003767	September 16, 2022	September 21, 2023	218	3,287	3,282			-
21-Dec-23	KE9100007765	December 16, 2022	December 21, 2023	309	3,339	3,334			-
INDEX (25MN)									
16-Mar-23	KE7000009105	March 18, 2022	March 16, 2023	29	3,190	3,185			-
15-Jun-23	KE8000002876	June 17, 2022	June 15, 2023	120	3,236	3,231			-
21-Sep-23	KE8000003450	September 16, 2022	September 21, 2023	218	3,287	3,282			-
21-Dec-23	KE9100007658	December 16, 2022	December 21, 2023	309	3,339	3,334			-
SINGLE STOCK FUTURE (SCOM)									
16-Mar-23	KE7000008438	March 18, 2022	March 16, 2023	29	23.84	23.84			42
15-Jun-23	KE8000003098	June 17, 2022	June 15, 2023	120	23.78	23.79			132
21-Sep-23	KE8000003874	September 16, 2022	September 21, 2023	218	22.90	22.90			-
21-Dec-23	KE9100007872	December 16, 2022	December 21, 2023	309	23.51	23.52			15
SINGLE STOCK FUTURE (EQTY)									
16-Mar-23	KE7000008545	March 18, 2022	March 16, 2023	29	46.42	46.40			17
15-Jun-23	KE8000003106	June 17, 2022	June 15, 2023	120	44.56	44.37			10
21-Sep-23	KE8000004096	September 16, 2022	September 21, 2023	218	45.79	45.60			-
21-Dec-23	KE9100007989	December 16, 2022	December 21, 2023	309	47.01	46.81			2
SINGLE STOCK FUTURE (KCBG)									
16-Mar-23	KE7000008768	March 18, 2022	March 16, 2023	29	38.92	40.00			21
15-Jun-23	KE8000003213	June 17, 2022	June 15, 2023	120	39.90	39.91			31
21-Sep-23	KE8000004104	September 16, 2022	September 21, 2023	218	41.00	41.01			-
21-Dec-23	KE9100008094	December 16, 2022	December 21, 2023	309	42.09	42.10			-
SINGLE STOCK FUTURE (EABL)									
16-Mar-23	KE7000008875	March 18, 2022	March 16, 2023	29	177.00	177.55			35
15-Jun-23	KE8000003320	June 17, 2022	June 15, 2023	120	181.45	182.00			-
21-Sep-23	KE8000004328	September 16, 2022	September 21, 2023	218	186.45	187.05			-
21-Dec-23	KE9100008102	December 16, 2022	December 21, 2023	309	191.40	192.00			-
SINGLE STOCK FUTURE (BATK)									
16-Mar-23	KE7000008982	March 18, 2022	March 16, 2023	29	447.55	447.65			16
15-Jun-23	KE8000003437	June 17, 2022	June 15, 2023	120	408.10	408.20			-
21-Sep-23	KE8000004435	September 16, 2022	September 21, 2023	218	419.40	419.50			-
21-Dec-23	KE9100008219	December 16, 2022	December 21, 2023	309	430.55	430.70			-
SINGLE STOCK FUTURE (ABSA)									
16-Mar-23	KE7000009097	March 18, 2022	March 16, 2023	29	12.52	12.80			29
15-Jun-23	KE8000003544	June 17, 2022	June 15, 2023	120	12.84	12.89			-
21-Sep-23	KE8000004542	September 16, 2022	September 21, 2023	218	13.19	13.25			-
21-Dec-23	KE9100008326	December 16, 2022	December 21, 2023	309	13.54	13.60			-
SINGLE STOCK FUTURE (NCBA)									
16-Mar-23	KE8000001985	May 16, 2022	March 16, 2023	29	37.77	37.47			11
15-Jun-23	KE8000002439	June 17, 2022	June 15, 2023	120	38.72	38.42			-
21-Sep-23	KE8000004658	September 16, 2022	September 21, 2023	218	39.78	39.48			-
21-Dec-23	KE9100008433	December 16, 2022	December 21, 2023	309	40.84	40.53			-
SINGLE STOCK FUTURE (COOP)									
16-Mar-23	KE8000002090	May 16, 2022	March 16, 2023	29	12.67	12.68			7
15-Jun-23	KE8000002546	June 17, 2022	June 15, 2023	120	12.99	12.99			-
21-Sep-23	KE8000004765	September 16, 2022	September 21, 2023	218	13.35	13.35			-
21-Dec-23	KE9100008540	December 16, 2022	December 21, 2023	309	13.70	13.71			-
SINGLE STOCK FUTURE (SCBK)									
16-Mar-23	KE8000002108	May 16, 2022	March 16, 2023	29	160.15	160.20			2
15-Jun-23	KE8000002652	June 17, 2022	June 15, 2023	120	164.15	164.20			-
21-Sep-23	KE8000004872	September 16, 2022	September 21, 2023	218	168.70	168.75			-
21-Dec-23	KE9100008656	December 16, 2022	December 21, 2023	309	173.20	173.25			-
SINGLE STOCK FUTURE (IMHP)									
16-Mar-23	KE8000002215	May 16, 2022	March 16, 2023	29	18.20	17.45			2
15-Jun-23	KE8000002769	June 17, 2022	June 15, 2023	120	18.66	17.89			1
21-Sep-23	KE8000004989	September 16, 2022	September 21, 2023	218	19.18	18.39			-
21-Dec-23	KE9100008763	December 16, 2022	December 21, 2023	309	19.69	18.88			-
					Total Value		Total Open Interest		
					Today	Previous	Today	Previous	
					-	232,000	373	373	
Abbr.									
MTM: Mark To Market									
Open interest: total number of long or short positions that remain outstanding at the end of a particular trading day									
Average Traded Price: Means the Volume Weighted Traded Price									
Contracts that have traded on a particular day will be marked to market based on the volume weighted average price (VWAP) while contracts that have not traded will be marked to market based on the NSE's fair value calculation.									
Nominal: SSF- 1000 below Kes.100 100 above Kes.100 INDEX-100 MINI-INDEX - 10									
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