

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					
										June 2, 2022				
INDEX (N25I)														
16-Jun-22	KE7000004213	June 18, 2021	June 16, 2022	14	3.052	3.056								
15-Sep-22	KE7000005657	September 17, 2021	September 15, 2022	105	3.079	3.085								
15-Dec-22	KE7000006986	December 17, 2021	December 15, 2022	196	3.121	3.127								
16-Mar-23	KE7000008214	March 18, 2022	March 16, 2023	287	3.166	3.172								
INDEX (25MN)														
16-Jun-22	KE7000004106	June 18, 2021	June 16, 2022	14	3.052	3.056								
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	105	3.079	3.085								
15-Dec-22	KE7000006879	December 17, 2021	December 15, 2022	196	3.121	3.127								
16-Mar-23	KE7000009105	March 18, 2022	March 16, 2023	287	3.166	3.172								
SINGLE STOCK FUTURE (SCOM)														
16-Jun-22	KE7000004320	June 18, 2021	June 16, 2022	14	24.55	26.04				28				
15-Sep-22	KE7000005764	September 17, 2021	September 15, 2022	105	25.05	25.06				7				
15-Dec-22	KE7000007109	December 17, 2021	December 15, 2022	196	25.66	25.68				10				
16-Mar-23	KE7000008438	March 18, 2022	March 16, 2023	287	26.31	26.33				22				
SINGLE STOCK FUTURE (EQTY)														
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	14	45.50	45.60	1	45,500		28				
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	105	46.51	46.53				4				
15-Dec-22	KE7000007216	December 17, 2021	December 15, 2022	196	47.65	47.67				1				
16-Mar-23	KE7000008545	March 18, 2022	March 16, 2023	287	48.85	48.88				27				
SINGLE STOCK FUTURE (KCBG)														
16-Jun-22	KE7000004544	June 18, 2021	June 16, 2022	14	38.07	38.18				23				
15-Sep-22	KE7000006093	September 17, 2021	September 15, 2022	105	38.84	38.96				7				
15-Dec-22	KE7000007323	December 17, 2021	December 15, 2022	196	38.79	38.92				-				
16-Mar-23	KE7000008768	March 18, 2022	March 16, 2023	287	39.78	39.91				12				
SINGLE STOCK FUTURE (EABL)														
16-Jun-22	KE7000004650	June 18, 2021	June 16, 2022	14	140.25	141.30				22				
15-Sep-22	KE7000006218	September 17, 2021	September 15, 2022	105	143.10	144.20				8				
15-Dec-22	KE7000007430	December 17, 2021	December 15, 2022	196	146.60	147.70				7				
16-Mar-23	KE7000008875	March 18, 2022	March 16, 2023	287	150.30	151.45				-				
SINGLE STOCK FUTURE (BATK)														
16-Jun-22	KE7000004767	June 18, 2021	June 16, 2022	14	417.75	420.90				1				
15-Sep-22	KE7000006325	September 17, 2021	September 15, 2022	105	426.25	429.50				-				
15-Dec-22	KE7000007547	December 17, 2021	December 15, 2022	196	436.70	440.05				-				
16-Mar-23	KE7000008982	March 18, 2022	March 16, 2023	287	447.70	451.20				-				
SINGLE STOCK FUTURE (ABSA)														
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	14	10.28	10.27	2	20,560		35				
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	105	10.53	10.48				32				
15-Dec-22	KE7000007653	December 17, 2021	December 15, 2022	196	10.79	10.74				-				
16-Mar-23	KE7000009097	March 18, 2022	March 16, 2023	287	11.06	11.01				-				
SINGLE STOCK FUTURE (NCBA)														
16-Jun-22	KE7000009543	May 16, 2022	June 16, 2022	14	26.00	25.61	1	26,000		1				
15-Sep-22	KE7000009980	May 16, 2022	September 15, 2022	105	26.42	26.13				-				
15-Dec-22	KE8000001324	May 16, 2022	December 15, 2022	196	27.07	26.77				-				
16-Mar-23	KE8000001985	May 16, 2022	March 16, 2023	287	27.76	27.45				-				
SINGLE STOCK FUTURE (COOP)														
16-Jun-22	KE7000009659	May 16, 2022	June 16, 2022	14	11.32	11.32	2	22,640		5				
15-Sep-22	KE8000001092	May 16, 2022	September 15, 2022	105	11.04	11.56				-				
15-Dec-22	KE8000001548	May 16, 2022	December 15, 2022	196	11.31	11.84				-				
16-Mar-23	KE8000002090	May 16, 2022	March 16, 2023	287	11.60	12.14				-				
SINGLE STOCK FUTURE (SCBK)														
16-Jun-22	KE7000009766	May 16, 2022	June 16, 2022	14	123.95	124.00				1				
15-Sep-22	KE8000001100	May 16, 2022	September 15, 2022	105	126.45	126.55				-				
15-Dec-22	KE8000001654	May 16, 2022	December 15, 2022	196	129.60	129.65				-				
16-Mar-23	KE8000002108	May 16, 2022	March 16, 2023	287	132.85	132.95				-				
SINGLE STOCK FUTURE (IMHP)														
16-Jun-22	KE7000009873	May 16, 2022	June 16, 2022	14	17.98	17.09				1				
15-Sep-22	KE8000001217	May 16, 2022	September 15, 2022	105	18.35	17.44				-				
15-Dec-22	KE8000001878	May 16, 2022	December 15, 2022	196	18.80	17.86				-				
16-Mar-23	KE8000002215	May 16, 2022	March 16, 2023	287	19.27	18.32				-				

