

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 7, 2022
INDEX (N25I)									
16-Jun-22	KE7000004213	June 18, 2021	June 16, 2022	9	3,071	3,070			-
15-Sep-22	KE7000005657	September 17, 2021	September 15, 2022	100	3,098	3,097			-
15-Dec-22	KE7000006986	December 17, 2021	December 15, 2022	191	3,140	3,140			-
16-Mar-23	KE7000008214	March 18, 2022	March 16, 2023	282	3,185	3,185			-
INDEX (25MN)									
16-Jun-22	KE7000004106	June 18, 2021	June 16, 2022	9	3,071	3,070			-
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	100	3,098	3,097			1
15-Dec-22	KE7000006987	December 17, 2021	December 15, 2022	191	3,140	3,140			-
16-Mar-23	KE7000009105	March 18, 2022	March 16, 2023	282	3,185	3,185			-
SINGLE STOCK FUTURE (SCOM)									
16-Jun-22	KE7000004320	June 18, 2021	June 16, 2022	9	24.93	24.89			28
15-Sep-22	KE7000005764	September 17, 2021	September 15, 2022	100	25.43	25.38			7
15-Dec-22	KE7000007109	December 17, 2021	December 15, 2022	191	26.05	26.01			10
16-Mar-23	KE7000008438	March 18, 2022	March 16, 2023	282	26.71	31.00			25
SINGLE STOCK FUTURE (EQTY)									
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	9	45.51	45.56			28
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	100	46.41	46.47			4
15-Dec-22	KE7000007216	December 17, 2021	December 15, 2022	191	47.55	47.62			1
16-Mar-23	KE7000008545	March 18, 2022	March 16, 2023	282	48.75	48.82			27
SINGLE STOCK FUTURE (KCBG)									
16-Jun-22	KE7000004544	June 18, 2021	June 16, 2022	9	38.70	38.50			21
15-Sep-22	KE7000006933	September 17, 2021	September 15, 2022	100	39.47	39.53			7
15-Dec-22	KE7000007323	December 17, 2021	December 15, 2022	191	39.44	39.50			-
16-Mar-23	KE7000008768	March 18, 2022	March 16, 2023	282	40.43	40.53			13
SINGLE STOCK FUTURE (EABL)									
16-Jun-22	KE7000004650	June 18, 2021	June 16, 2022	9	140.15	139.90			22
15-Sep-22	KE7000006218	September 17, 2021	September 15, 2022	100	142.95	142.70			13
15-Dec-22	KE7000007430	December 17, 2021	December 15, 2022	191	146.45	146.25			7
16-Mar-23	KE7000008875	March 18, 2022	March 16, 2023	282	150.15	149.95			-
SINGLE STOCK FUTURE (BATK)									
16-Jun-22	KE7000004767	June 18, 2021	June 16, 2022	9	420.50	418.80			1
15-Sep-22	KE7000006325	September 17, 2021	September 15, 2022	100	428.85	427.15			-
15-Dec-22	KE7000007547	December 17, 2021	December 15, 2022	191	439.40	437.70			-
16-Mar-23	KE7000008982	March 18, 2022	March 16, 2023	282	450.50	448.75			-
SINGLE STOCK FUTURE (ABSA)									
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	9	10.96	10.66			35
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	100	11.18	10.88			32
15-Dec-22	KE7000007653	December 17, 2021	December 15, 2022	191	11.46	11.15			-
16-Mar-23	KE7000009097	March 18, 2022	March 16, 2023	282	11.75	11.43			-
SINGLE STOCK FUTURE (NCBA)									
16-Jun-22	KE7000009543	May 16, 2022	June 16, 2022	9	25.78	25.79			1
15-Sep-22	KE7000009980	May 16, 2022	September 15, 2022	100	26.29	26.30			-
15-Dec-22	KE8000001324	May 16, 2022	December 15, 2022	191	26.94	26.95			-
16-Mar-23	KE8000001985	May 16, 2022	March 16, 2023	282	27.62	27.63			-
SINGLE STOCK FUTURE (COOP)									
16-Jun-22	KE7000009659	May 16, 2022	June 16, 2022	9	11.11	11.12			5
15-Sep-22	KE8000001092	May 16, 2022	September 15, 2022	100	11.33	11.34			-
15-Dec-22	KE8000001548	May 16, 2022	December 15, 2022	191	11.61	11.62			-
16-Mar-23	KE8000002090	May 16, 2022	March 16, 2023	282	11.91	11.91			-
SINGLE STOCK FUTURE (SCBK)									
16-Jun-22	KE7000009766	May 16, 2022	June 16, 2022	9	123.90	123.90			1
15-Sep-22	KE8000001100	May 16, 2022	September 15, 2022	100	126.35	126.35			-
15-Dec-22	KE8000001654	May 16, 2022	December 15, 2022	191	129.45	129.50			-
16-Mar-23	KE8000002108	May 16, 2022	March 16, 2023	282	132.70	132.75			-
SINGLE STOCK FUTURE (IMHP)									
16-Jun-22	KE7000009873	May 16, 2022	June 16, 2022	9	17.02	17.02			1
15-Sep-22	KE8000001217	May 16, 2022	September 15, 2022	100	17.36	17.36			-
15-Dec-22	KE8000001878	May 16, 2022	December 15, 2022	191	17.79	17.79			-
16-Mar-23	KE8000002215	May 16, 2022	March 16, 2023	282	18.24	18.24			-

