

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					
										May 18, 2022				
INDEX (N25I)														
16-Jun-22	KE7000004213	June 18, 2021	June 16, 2022	29	3,164	3,218			-					
15-Sep-22	KE7000005657	September 17, 2021	September 15, 2022	120	3,197	3,251			-					
15-Dec-22	KE7000006986	December 17, 2021	December 15, 2022	211	3,240	3,295			-					
16-Mar-23	KE7000008214	March 18, 2022	March 16, 2023	302	3,289	3,346			-					
INDEX (25MN)														
16-Jun-22	KE7000004106	June 18, 2021	June 16, 2022	29	3,164	3,218			-					
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	120	3,197	3,251			-					
15-Dec-22	KE7000006879	December 17, 2021	December 15, 2022	211	3,240	3,295			-					
16-Mar-23	KE7000009105	March 18, 2022	March 16, 2023	302	3,289	3,346			-					
SINGLE STOCK FUTURE (SCOM)														
16-Jun-22	KE7000004320	June 18, 2021	June 16, 2022	29	30.00	29.00	3	90,000	42					
15-Sep-22	KE7000005764	September 17, 2021	September 15, 2022	120	28.68	29.71			7					
15-Dec-22	KE7000007109	December 17, 2021	December 15, 2022	211	29.37	30.43			10					
16-Mar-23	KE7000008438	March 18, 2022	March 16, 2023	302	30.13	31.22			1					
SINGLE STOCK FUTURE (EQTY)														
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	29	43.04	43.45			29					
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	120	43.95	44.37			4					
15-Dec-22	KE7000007216	December 17, 2021	December 15, 2022	211	45.02	45.45			1					
16-Mar-23	KE7000008545	March 18, 2022	March 16, 2023	302	46.18	46.63			27					
SINGLE STOCK FUTURE (KCBG)														
16-Jun-22	KE7000004544	June 18, 2021	June 16, 2022	29	35.15	36.00			34					
15-Sep-22	KE7000006493	September 17, 2021	September 15, 2022	120	35.90	36.47			7					
15-Dec-22	KE7000007323	December 17, 2021	December 15, 2022	211	35.77	36.36			-					
16-Mar-23	KE7000008768	March 18, 2022	March 16, 2023	302	36.70	37.30			12					
SINGLE STOCK FUTURE (EABL)														
16-Jun-22	KE7000004650	June 18, 2021	June 16, 2022	29	140.60	143.15			22					
15-Sep-22	KE7000006218	September 17, 2021	September 15, 2022	120	143.55	146.15			8					
15-Dec-22	KE7000007430	December 17, 2021	December 15, 2022	211	147.05	149.70			7					
16-Mar-23	KE7000008875	March 18, 2022	March 16, 2023	302	150.85	153.60			-					
SINGLE STOCK FUTURE (BATK)														
16-Jun-22	KE7000004767	June 18, 2021	June 16, 2022	29	421.80	418.35			1					
15-Sep-22	KE7000006325	September 17, 2021	September 15, 2022	120	430.75	427.30			-					
15-Dec-22	KE7000007547	December 17, 2021	December 15, 2022	211	441.20	437.65			-					
16-Mar-23	KE7000008982	March 18, 2022	March 16, 2023	302	452.65	449.00			-					
SINGLE STOCK FUTURE (ABSA)														
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	29	9.82	9.84			38					
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	120	10.03	10.05			32					
15-Dec-22	KE7000007653	December 17, 2021	December 15, 2022	211	10.27	10.30			-					
16-Mar-23	KE7000009097	March 18, 2022	March 16, 2023	302	10.54	10.57			-					
SINGLE STOCK FUTURE (NCBA)														
16-Jun-22	KE7000009543	May 16, 2022	June 16, 2022	29	26.72	26.22			-					
15-Sep-22	KE7000009980	May 16, 2022	September 15, 2022	120	27.28	26.78			-					
15-Dec-22	KE8000001324	May 16, 2022	December 15, 2022	211	27.94	27.43			-					
16-Mar-23	KE8000001985	May 16, 2022	March 16, 2023	302	28.67	28.14			-					
SINGLE STOCK FUTURE (COOP)														
16-Jun-22	KE7000009659	May 16, 2022	June 16, 2022	29	12.05	12.31			-					
15-Sep-22	KE8000001092	May 16, 2022	September 15, 2022	120	12.31	12.57			-					
15-Dec-22	KE8000001548	May 16, 2022	December 15, 2022	211	12.61	12.87			-					
16-Mar-23	KE8000002090	May 16, 2022	March 16, 2023	302	12.93	13.21			-					
SINGLE STOCK FUTURE (SCBK)														
16-Jun-22	KE7000009766	May 16, 2022	June 16, 2022	29	124.75	125.05			-					
15-Sep-22	KE8000001100	May 16, 2022	September 15, 2022	120	127.40	127.70			-					
15-Dec-22	KE8000001654	May 16, 2022	December 15, 2022	211	130.50	130.80			-					
16-Mar-23	KE8000002108	May 16, 2022	March 16, 2023	302	133.90	134.20			-					
SINGLE STOCK FUTURE (IMHP)														
16-Jun-22	KE7000009873	May 16, 2022	June 16, 2022	29	17.98	18.03			-					
15-Sep-22	KE8000001217	May 16, 2022	September 15, 2022	120	18.36	18.42			-					
15-Dec-22	KE8000001878	May 16, 2022	December 15, 2022	211	18.80	18.86			-					
16-Mar-23	KE8000002215	May 16, 2022	March 16, 2023	302	19.29	19.35			-					

