

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 23, 2022				
INDEX (N25I)														
16-Jun-22	KE7000004213	June 18, 2021	June 16, 2022	24	3.022	3.089								
15-Sep-22	KE7000005657	September 17, 2021	September 15, 2022	115	3.052	3.121								
15-Dec-22	KE7000006986	December 17, 2021	December 15, 2022	206	3.094	3.164								
16-Mar-23	KE7000008214	March 18, 2022	March 16, 2023	297	3.140	3.211								
INDEX (25MN)														
16-Jun-22	KE7000004106	June 18, 2021	June 16, 2022	24	3.022	3.089								
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	115	3.052	3.121								
15-Dec-22	KE7000006879	December 17, 2021	December 15, 2022	206	3.094	3.164								
16-Mar-23	KE7000009105	March 18, 2022	March 16, 2023	297	3.140	3.211								
SINGLE STOCK FUTURE (SCOM)														
16-Jun-22	KE7000004320	June 18, 2021	June 16, 2022	24	27.75	29.49	4	111,000		31				
15-Sep-22	KE7000005764	September 17, 2021	September 15, 2022	115	25.78	26.98				7				
15-Dec-22	KE7000007109	December 17, 2021	December 15, 2022	206	26.41	27.64				10				
16-Mar-23	KE7000008438	March 18, 2022	March 16, 2023	297	27.09	30.62				22				
SINGLE STOCK FUTURE (EQTY)														
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	24	43.20	41.86				29				
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	115	44.11	42.76				4				
15-Dec-22	KE7000007216	December 17, 2021	December 15, 2022	206	45.19	43.81				1				
16-Mar-23	KE7000008545	March 18, 2022	March 16, 2023	297	46.35	44.93				27				
SINGLE STOCK FUTURE (KCBG)														
16-Jun-22	KE7000004544	June 18, 2021	June 16, 2022	24	35.25	35.44	6	211,500		23				
15-Sep-22	KE7000006493	September 17, 2021	September 15, 2022	115	36.43	36.20				7				
15-Dec-22	KE7000007323	December 17, 2021	December 15, 2022	206	36.31	36.08				-				
16-Mar-23	KE7000008768	March 18, 2022	March 16, 2023	297	37.25	37.01				12				
SINGLE STOCK FUTURE (EABL)														
16-Jun-22	KE7000004650	June 18, 2021	June 16, 2022	24	141.45	143.30				22				
15-Sep-22	KE7000006218	September 17, 2021	September 15, 2022	115	144.45	146.35				8				
15-Dec-22	KE7000007130	December 17, 2021	December 15, 2022	206	148.00	149.95				7				
16-Mar-23	KE7000008875	March 18, 2022	March 16, 2023	297	151.80	153.80				-				
SINGLE STOCK FUTURE (BATK)														
16-Jun-22	KE7000004767	June 18, 2021	June 16, 2022	24	421.40	421.60				1				
15-Sep-22	KE7000006325	September 17, 2021	September 15, 2022	115	430.35	430.65				-				
15-Dec-22	KE7000007547	December 17, 2021	December 15, 2022	206	440.85	441.20				-				
16-Mar-23	KE7000008982	March 18, 2022	March 16, 2023	297	452.15	452.55				-				
SINGLE STOCK FUTURE (ABSA)														
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	24	9.85	9.80				38				
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	115	10.06	10.01				32				
15-Dec-22	KE7000007653	December 17, 2021	December 15, 2022	206	10.31	10.25				-				
16-Mar-23	KE7000009097	March 18, 2022	March 16, 2023	297	10.57	10.52				-				
SINGLE STOCK FUTURE (NCBA)														
16-Jun-22	KE7000009543	May 16, 2022	June 16, 2022	24	26.09	26.35				-				
15-Sep-22	KE7000009980	May 16, 2022	September 15, 2022	115	26.64	26.92				-				
15-Dec-22	KE8000001324	May 16, 2022	December 15, 2022	206	27.29	27.58				-				
16-Mar-23	KE8000001985	May 16, 2022	March 16, 2023	297	27.99	28.29				-				
SINGLE STOCK FUTURE (COOP)														
16-Jun-22	KE7000009659	May 16, 2022	June 16, 2022	24	11.64	11.65				-				
15-Sep-22	KE8000001092	May 16, 2022	September 15, 2022	115	11.89	11.89				-				
15-Dec-22	KE8000001548	May 16, 2022	December 15, 2022	206	12.18	12.19				-				
16-Mar-23	KE8000002090	May 16, 2022	March 16, 2023	297	12.49	12.50				-				
SINGLE STOCK FUTURE (SCBK)														
16-Jun-22	KE7000009766	May 16, 2022	June 16, 2022	24	124.65	124.45				-				
15-Sep-22	KE8000001100	May 16, 2022	September 15, 2022	115	127.30	127.15				-				
15-Dec-22	KE8000001654	May 16, 2022	December 15, 2022	206	130.40	130.25				-				
16-Mar-23	KE8000002108	May 16, 2022	March 16, 2023	297	133.75	133.60				-				
SINGLE STOCK FUTURE (IMHP)														
16-Jun-22	KE7000009873	May 16, 2022	June 16, 2022	24	17.56	17.57				-				
15-Sep-22	KE8000001217	May 16, 2022	September 15, 2022	115	17.93	17.94				-				
15-Dec-22	KE8000001878	May 16, 2022	December 15, 2022	206	18.37	18.38				-				
16-Mar-23	KE8000002215	May 16, 2022	March 16, 2023	297	18.84	18.86				-				

