

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 27, 2022
INDEX (N25I)									
16-Jun-22	KE7000004213	June 18, 2021	June 16, 2022	20	3.067	3.053			-
15-Sep-22	KE7000005657	September 17, 2021	September 15, 2022	111	3.097	3.083			-
15-Dec-22	KE7000006986	December 17, 2021	December 15, 2022	202	3.140	3.124			-
16-Mar-23	KE7000008214	March 18, 2022	March 16, 2023	293	3.186	3.171			-
INDEX (25MN)									
16-Jun-22	KE7000004106	June 18, 2021	June 16, 2022	20	3.067	3.053			-
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	111	3.097	3.055			1
15-Dec-22	KE7000006879	December 17, 2021	December 15, 2022	202	3.140	3.124			-
16-Mar-23	KE7000009105	March 18, 2022	March 16, 2023	293	3.186	3.171			-
SINGLE STOCK FUTURE (SCOM)									
16-Jun-22	KE7000004320	June 18, 2021	June 16, 2022	20	26.50	25.43	5	132,500	28
15-Sep-22	KE7000005764	September 17, 2021	September 15, 2022	111	25.55	25.96			7
15-Dec-22	KE7000007109	December 17, 2021	December 15, 2022	202	26.18	26.60			10
16-Mar-23	KE7000008438	March 18, 2022	March 16, 2023	293	26.84	27.28			22
SINGLE STOCK FUTURE (EQTY)									
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	20	44.12	43.03			29
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	111	45.04	43.93			4
15-Dec-22	KE7000007216	December 17, 2021	December 15, 2022	202	46.15	45.00			1
16-Mar-23	KE7000008545	March 18, 2022	March 16, 2023	293	47.32	46.15			27
SINGLE STOCK FUTURE (KCBG)									
16-Jun-22	KE7000004544	June 18, 2021	June 16, 2022	20	38.11	37.21			23
15-Sep-22	KE7000006493	September 17, 2021	September 15, 2022	111	38.90	37.99			7
15-Dec-22	KE7000007323	December 17, 2021	December 15, 2022	202	38.86	37.91			-
16-Mar-23	KE7000008768	March 18, 2022	March 16, 2023	293	39.85	38.88			12
SINGLE STOCK FUTURE (EABL)									
16-Jun-22	KE7000004650	June 18, 2021	June 16, 2022	20	141.35	141.40			22
15-Sep-22	KE7000006218	September 17, 2021	September 15, 2022	111	144.30	144.35			8
15-Dec-22	KE7000007109	December 17, 2021	December 15, 2022	202	147.85	147.85			7
16-Mar-23	KE7000008875	March 18, 2022	March 16, 2023	293	151.65	151.65			-
SINGLE STOCK FUTURE (BATK)									
16-Jun-22	KE7000004767	June 18, 2021	June 16, 2022	20	420.15	416.95			1
15-Sep-22	KE7000006325	September 17, 2021	September 15, 2022	111	428.90	425.65			-
15-Dec-22	KE7000007547	December 17, 2021	December 15, 2022	202	439.45	436.05			-
16-Mar-23	KE7000008982	March 18, 2022	March 16, 2023	293	450.65	447.20			-
SINGLE STOCK FUTURE (ABSA)									
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	20	10.08	10.13			37
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	111	10.29	10.34			32
15-Dec-22	KE7000007653	December 17, 2021	December 15, 2022	202	10.54	10.59			-
16-Mar-23	KE7000009097	March 18, 2022	March 16, 2023	293	10.81	10.86			-
SINGLE STOCK FUTURE (NCBA)									
16-Jun-22	KE7000009543	May 16, 2022	June 16, 2022	20	26.92	26.53			-
15-Sep-22	KE7000009980	May 16, 2022	September 15, 2022	111	27.49	27.08			-
15-Dec-22	KE8000001324	May 16, 2022	December 15, 2022	202	28.16	27.74			-
16-Mar-23	KE8000001985	May 16, 2022	March 16, 2023	293	28.88	28.45			-
SINGLE STOCK FUTURE (COOP)									
16-Jun-22	KE7000009659	May 16, 2022	June 16, 2022	20	11.98	11.48			3
15-Sep-22	KE8000001092	May 16, 2022	September 15, 2022	111	12.23	11.72			-
15-Dec-22	KE8000001548	May 16, 2022	December 15, 2022	202	12.53	12.01			-
16-Mar-23	KE8000002090	May 16, 2022	March 16, 2023	293	12.85	12.32			-
SINGLE STOCK FUTURE (SCBK)									
16-Jun-22	KE7000009766	May 16, 2022	June 16, 2022	20	124.30	124.35			1
15-Sep-22	KE8000001100	May 16, 2022	September 15, 2022	111	126.90	126.95			-
15-Dec-22	KE8000001654	May 16, 2022	December 15, 2022	202	130.05	130.05			-
16-Mar-23	KE8000002108	May 16, 2022	March 16, 2023	293	133.35	133.35			-
SINGLE STOCK FUTURE (IMHP)									
16-Jun-22	KE7000009873	May 16, 2022	June 16, 2022	20	17.10	17.35			1
15-Sep-22	KE8000001217	May 16, 2022	September 15, 2022	111	17.45	17.71			-
15-Dec-22	KE8000001878	May 16, 2022	December 15, 2022	202	17.88	18.14			-
16-Mar-23	KE8000002215	May 16, 2022	March 16, 2023	293	18.34	18.61			-

