

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 30, 2022				
INDEX (N25I)														
16-Jun-22	KE7000004213	June 18, 2021	June 16, 2022	17	3.078	3.067				-				
15-Sep-22	KE7000005657	September 17, 2021	September 15, 2022	108	3.107	3.097				-				
15-Dec-22	KE7000006986	December 17, 2021	December 15, 2022	199	3.150	3.140				-				
16-Mar-23	KE7000008214	March 18, 2022	March 16, 2023	290	3.196	3.186				-				
INDEX (25MN)														
16-Jun-22	KE7000004106	June 18, 2021	June 16, 2022	17	3.078	3.067				-				
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	108	3.107	3.097				-	1			
15-Dec-22	KE7000006987	December 17, 2021	December 15, 2022	199	3.150	3.140				-	1			
16-Mar-23	KE7000009105	March 18, 2022	March 16, 2023	290	3.196	3.186				-				
SINGLE STOCK FUTURE (SCOM)														
16-Jun-22	KE7000004320	June 18, 2021	June 16, 2022	17	24.81	26.50				-	28			
15-Sep-22	KE7000005764	September 17, 2021	September 15, 2022	108	25.32	25.55				-	7			
15-Dec-22	KE7000007109	December 17, 2021	December 15, 2022	199	25.95	26.18				-	10			
16-Mar-23	KE7000008438	March 18, 2022	March 16, 2023	290	26.60	26.84				-	22			
SINGLE STOCK FUTURE (EQTY)														
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	17	45.30	44.12				-	29			
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	108	46.24	45.04				-	4			
15-Dec-22	KE7000007216	December 17, 2021	December 15, 2022	199	47.37	46.15				-	1			
16-Mar-23	KE7000008545	March 18, 2022	March 16, 2023	290	48.57	47.32				-	27			
SINGLE STOCK FUTURE (KCBG)														
16-Jun-22	KE7000004544	June 18, 2021	June 16, 2022	17	38.14	38.11				-	23			
15-Sep-22	KE7000006093	September 17, 2021	September 15, 2022	108	38.92	38.90				-	7			
15-Dec-22	KE7000007323	December 17, 2021	December 15, 2022	199	38.88	38.86				-				
16-Mar-23	KE7000008768	March 18, 2022	March 16, 2023	290	39.87	39.85				-	12			
SINGLE STOCK FUTURE (EABL)														
16-Jun-22	KE7000004650	June 18, 2021	June 16, 2022	17	141.80	141.35				-	22			
15-Sep-22	KE7000006218	September 17, 2021	September 15, 2022	108	144.70	144.30				-	8			
15-Dec-22	KE7000007430	December 17, 2021	December 15, 2022	199	148.30	147.85				-	7			
16-Mar-23	KE7000008875	March 18, 2022	March 16, 2023	290	152.05	151.65				-				
SINGLE STOCK FUTURE (BATK)														
16-Jun-22	KE7000004767	June 18, 2021	June 16, 2022	17	420.70	420.15				-	1			
15-Sep-22	KE7000006325	September 17, 2021	September 15, 2022	108	429.35	428.90				-				
15-Dec-22	KE7000007547	December 17, 2021	December 15, 2022	199	439.90	439.45				-				
16-Mar-23	KE7000008982	March 18, 2022	March 16, 2023	290	451.05	450.65				-				
SINGLE STOCK FUTURE (ABSA)														
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	17	10.22	10.08				-	37			
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	108	10.43	10.29				-	32			
15-Dec-22	KE7000007653	December 17, 2021	December 15, 2022	199	10.69	10.54				-				
16-Mar-23	KE7000009097	March 18, 2022	March 16, 2023	290	10.96	10.81				-				
SINGLE STOCK FUTURE (NCBA)														
16-Jun-22	KE7000009543	May 16, 2022	June 16, 2022	17	26.41	26.92				-				
15-Sep-22	KE7000009980	May 16, 2022	September 15, 2022	108	26.95	27.49				-				
15-Dec-22	KE8000001324	May 16, 2022	December 15, 2022	199	27.62	28.16				-				
16-Mar-23	KE8000001985	May 16, 2022	March 16, 2023	290	28.32	28.88				-				
SINGLE STOCK FUTURE (COOP)														
16-Jun-22	KE7000009659	May 16, 2022	June 16, 2022	17	12.08	11.98				-	3			
15-Sep-22	KE8000001092	May 16, 2022	September 15, 2022	108	12.33	12.23				-				
15-Dec-22	KE8000001548	May 16, 2022	December 15, 2022	199	12.63	12.53				-				
16-Mar-23	KE8000002090	May 16, 2022	March 16, 2023	290	12.95	12.85				-				
SINGLE STOCK FUTURE (SCBK)														
16-Jun-22	KE7000009766	May 16, 2022	June 16, 2022	17	124.25	124.30				-	1			
15-Sep-22	KE8000001100	May 16, 2022	September 15, 2022	108	126.80	126.90				-				
15-Dec-22	KE8000001654	May 16, 2022	December 15, 2022	199	129.95	130.05				-				
16-Mar-23	KE8000002108	May 16, 2022	March 16, 2023	290	133.25	133.35				-				
SINGLE STOCK FUTURE (IMHP)														
16-Jun-22	KE7000009873	May 16, 2022	June 16, 2022	17	17.04	17.10				-	1			
15-Sep-22	KE8000001217	May 16, 2022	September 15, 2022	108	17.39	17.45				-				
15-Dec-22	KE8000001878	May 16, 2022	December 15, 2022	199	17.82	17.88				-				
16-Mar-23	KE8000002215	May 16, 2022	March 16, 2023	290	18.27	18.34				-				

