exchange Discover Opportunity	5							ne	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
Comidertype	ISH	Dule	Dale	ЕХРІІ У	riice	riice	Confidence	value	December 3, 202
INDEX (N25I)									December 6, 262
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	13	3,535	3,570		T	-
17-Mar-22	KE7000002878	March 19, 2021	March 17, 2022	104	3,561	3,596			-
16-Jun-22	KE7000004213	June 18, 2021	June 16, 2022	195	3,596	3,632			-
15-Sep-22	KE7000005657	September 17, 2021	September 15, 2022	286	3,642	3,678			-
NIDEY (OFMAN)									
NDEX (25MN) 16-Dec-21	KE700003983	June 18, 2021	December 16, 2021	13	3,535	3,570			
17-Mar-22	KE7000003783	June 18, 2021	March 17, 2022	104	3,561	3,576			
16-Jun-22	KE7000004076	June 18, 2021	June 16, 2022	195	3,596	3,632			
15-Sep-22	KE700005434	September 17, 2021	September 15, 2022	286	3,642	3,678			_
					-,-	.,			
SINGLE STOCK FUTURE (SCOM									
16-Dec-21	KE700001656	December 18, 2020	December 16, 2021	13	38.00	38.00	35	1,330,000	50
17-Mar-22	KE7000002985	March 19, 2021	March 17, 2022	104	37.80	38.67			2
16-Jun-22	KE700004320	June 18, 2021	June 16, 2022	195	38.59	39.48			
15-Sep-22	KE7000005764	September 17, 2021	September 15, 2022	286	39.50	40.40			;
SINGLE STOCK FUTURE (EQTY) 16-Dec-21	KE700001763	December 18, 2020	December 16, 2021	13	47.20	46.75	2	94,400	2
17-Mar-22	KE7000001783	March 19, 2021	March 17, 2022	104	47.20	48.32	2	74,400	1
16-Jun-22	KE7000003070	June 18, 2021	June 16, 2022	195	48.54	49.33			<u> </u>
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	286	49.68	50.48			
cop	1127 000007 00	00010111001 1772021	00010111001 10/2022	200	17.00	33.13	<u> </u>		
SINGLE STOCK FUTURE (KCBG))								
16-Dec-21	KE700001870	December 18, 2020	December 16, 2021	13	42.00	42.26	2	84,000	3
17-Mar-22	KE7000003108	March 19, 2021	March 17, 2022	104	40.97	42.50			3
16-Jun-22	KE7000004544	June 18, 2021	June 16, 2022	195	41.82	42.75			3
15-Sep-22	KE7000006093	September 17, 2021	September 15, 2022	286	42.81	43.81			
SINGLE STOCK FUTURE (EABL)	KE7000001987	Docombor 19, 2020	December 16, 2021	12	150.05	150.05			1
16-Dec-21 17-Mar-22	KE7000001987	December 18, 2020 March 19, 2021	March 17, 2022	13 104	150.25 153.05	150.05 152.80			1
16-Jun-22	KE7000003213	June 18, 2021	June 16, 2022	195	156.25	156.00			1
15-Sep-22	KE7000004030	September 17, 2021	September 15, 2022	286	159.90	159.60			<u>'</u>
	1127 00000210	00010111001 17,2021	00010111001 10, 2022	200	107.70	107.00	<u> </u>		
SINGLE STOCK FUTURE (BATK)									
16-Dec-21	KE700002092	December 18, 2020	December 16, 2021	13	427.80	429.35		T	2
17-Mar-22	KE700003322	March 19, 2021	March 17, 2022	104	435.65	437.25			
16-Jun-22	KE7000004767	June 18, 2021	June 16, 2022	195	444.75	446.40			_
15-Sep-22	KE7000004707	September 17, 2021	September 15, 2022	286	455.25	456.80			
. с сор ==		00 100 100 11	00 0:0::::07	200		.00.00			
SINGLE STOCK FUTURE (ABSA)									
16-Dec-21	KE700002100	December 16, 2020	December 16, 2021	13	11.07	10.82			4:
<u> </u>	KE700003439	March 19, 2021	March 17, 2022	104	11.27	11.02			41
17-Mar-22	KE7000004874	June 18, 2021	June 16, 2022	195	11.51	11.25	 		
17-Mar-22 16-Jun-22	KE7000004374	September 17, 2021	September 15, 2022	286	11.70	11.51	1	11,700	<u> </u>
16-Jun-22			00 0101110011107				·	,	
16-Jun-22	1	Volumes	_	. Total Val	119	1	Total Open	Interest	
16-Jun-22	1	Volumes Previous		Total Val	ue Previous		Total Open Today	Interest Previous	

Abbr.

MTM: Mark To Market

Open interest: total number of long or short positions that remain outstanding at the end of a particular trading day

Average Traded Price: Means the Volume Weighted Traded Price

Contracts that have traded on a particular day will be marked to market based on the volume weighted average price (VWAP) while contracts that have not traded will be marked to market based on the NSE's fair value calculation.

SSF- 1000 below Kes.100 100 above Kes.100 INDEX-100 MINI-INDEX - 10

Nominal:

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