

<div><div>NSE</div><div>nairobi securities exchange</div><div>Discover Opportunity</div></div>		<div><div>next</div><div>NSE Derivatives Market</div></div>								
DERIVATIVES PRICELIST										
Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts	
										December 16, 2021
INDEX (N25I)										
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	-	3,624	3,617				
17-Mar-22	KE7000002878	March 19, 2021	March 17, 2022	91	3,647	3,641				
16-Jun-22	KE7000004213	June 18, 2021	June 16, 2022	182	3,684	3,678				
15-Sep-22	KE7000005657	September 17, 2021	September 15, 2022	273	3,730	3,724				
INDEX (25MN)										
16-Dec-21	KE7000003983	June 18, 2021	December 16, 2021	-	3,624	3,617	1	36,240		
17-Mar-22	KE7000004098	June 18, 2021	March 17, 2022	91	3,647	3,641				
16-Jun-22	KE7000004106	June 18, 2021	June 16, 2022	182	3,684	3,678				
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	273	3,730	3,724				
SINGLE STOCK FUTURE (SCOM)										
16-Dec-21	KE7000001656	December 18, 2020	December 16, 2021	-	37.75	37.71	503	18,988,250		
17-Mar-22	KE7000002985	March 19, 2021	March 17, 2022	91	38.42	38.37				
16-Jun-22	KE7000004320	June 18, 2021	June 16, 2022	182	39.22	39.18				
15-Sep-22	KE7000005764	September 17, 2021	September 15, 2022	273	40.14	40.09				
SINGLE STOCK FUTURE (EQTY)										
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	-	49.35	48.96	28	1,381,800		
17-Mar-22	KE7000003090	March 19, 2021	March 17, 2022	91	50.22	49.83				
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	182	51.28	50.87				
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	273	52.47	52.06				
SINGLE STOCK FUTURE (KCBG)										
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	-	44.00	43.76	32	1,408,000		
17-Mar-22	KE7000003108	March 19, 2021	March 17, 2022	91	44.78	44.53				
16-Jun-22	KE7000004544	June 18, 2021	June 16, 2022	182	45.72	45.47				
15-Sep-22	KE7000006093	September 17, 2021	September 15, 2022	273	46.78	46.53				
SINGLE STOCK FUTURE (EABL)										
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	-	150.00	149.00	12	180,000		
17-Mar-22	KE7000003215	March 19, 2021	March 17, 2022	91	152.65	151.65				
16-Jun-22	KE7000004650	June 18, 2021	June 16, 2022	182	155.85	154.85				
15-Sep-22	KE7000006218	September 17, 2021	September 15, 2022	273	159.45	158.45				
SINGLE STOCK FUTURE (BATAK)										
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	-	429.00	429.05	22	943,800		
17-Mar-22	KE7000003322	March 19, 2021	March 17, 2022	91	436.55	436.65				
16-Jun-22	KE7000004767	June 18, 2021	June 16, 2022	182	445.75	445.85				
15-Sep-22	KE7000006325	September 17, 2021	September 15, 2022	273	456.10	456.20				
SINGLE STOCK FUTURE (ABSA)										
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	-	11.00	11.10	41	451,000		
17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	91	11.19	11.25				
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	182	11.43	11.48				
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	273	11.70	11.75				