exchange Discover Opportunity								ne	NSE Derivatives Market
			DERIVATIVES	PRICELIST					
		Listing	Expiry	Days to	MTM	Previous	Total Volume	Total	Open Interest
Contract Type	ISIN	Date	Date	Expiry	Price	Price	Contracts	Value	Contracts November 22, 202
NDEX (N25I)									14040111501 22, 202
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	24	3,682	3,736			-
17-Mar-22	KE7000002878	March 19, 2021	March 17, 2022	115	3,710	3,764			-
16-Jun-22	KE7000004213	June 18, 2021	June 16, 2022	206	3,747	3,802			-
15-Sep-22	KE7000005657	September 17, 2021	September 15, 2022	297	3,794	3,851			-
NDEX (25MN)									
16-Dec-21	KE7000003983	June 18, 2021	December 16, 2021	24	3,682	3,736			
17-Mar-22	KE7000004098	June 18, 2021	March 17, 2022	115	3,710	3,764			
16-Jun-22	KE7000004106	June 18, 2021	June 16, 2022	206	3,747	3,802			-
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	297	3,794	3,851			-
SINGLE STOCK FUTURE (SCOM)									
16-Dec-21	KE7000001656	December 18, 2020	December 16, 2021	24	39.41	39.86	40	1,576,620	507
17-Mar-22	KE7000002985	March 19, 2021	March 17, 2022	115	38.80	40.15			19
16-Jun-22	KE7000004320	June 18, 2021	June 16, 2022	206	39.61	41.00			1
15-Sep-22	KE7000005764	September 17, 2021	September 15, 2022	297	40.54	41.96			<u> </u>
SINGLE STOCK FUTURE (EQTY)									
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	24	52.19	52.22			3.
17-Mar-22	KE7000003090	March 19, 2021	March 17, 2022	115	53.16	53.20			1
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	206	54.28	54.32			{
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	297	55.54	55.59			
SINGLE STOCK FUTURE (KCBG)									
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	24	45.39	46.09	4	181,590	44
17-Mar-22	KE700003108	March 19, 2021	March 17, 2022	115	45.96	46.96			3
16-Jun-22	KE7000004544	June 18, 2021	June 16, 2022	206	46.92	47.94			30
15-Sep-22	KE7000006093	September 17, 2021	September 15, 2022	297	48.01	49.07			
SINGLE STOCK FUTURE (EABL)									
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	24	158.55	157.65			1.
17-Mar-22	KE7000003215	March 19, 2021	March 17, 2022	115	161.50	160.60			18
16-Jun-22	KE7000004650	June 18, 2021	June 16, 2022	206	164.90	163.95			17
15-Sep-22	KE7000006218	September 17, 2021	September 15, 2022	297	168.75	167.80			-
SINGLE STOCK FUTURE (BATK)									
16-Dec-21	KE700002092	December 18, 2020	December 16, 2021	24	425.30	428.25			22
	KE700003322	March 19, 2021	March 17, 2022	115	433.20	436.30			-
17-Mar-22	KE7000004767	June 18, 2021	June 16, 2022	206	442.30	445.50			-
17-Mar-22 16-Jun-22		Caratarala ar 17 0001	September 15, 2022	297	452.60	455.90			-
	KE7000006325	September 17, 2021	00 010111001110, 107						
16-Jun-22 15-Sep-22		sepiember 17, 2021	5 p. e 6						
16-Jun-22 15-Sep-22 SINGLE STOCK FUTURE (ABSA)	KE7000006325			24 I	10 40 T	10 54	I	T	A*
16-Jun-22 15-Sep-22 SINGLE STOCK FUTURE (ABSA) 16-Dec-21	KE7000006325	December 16, 2020	December 16, 2021	24	10.49	10.54		T	43
16-Jun-22 15-Sep-22 SINGLE STOCK FUTURE (ABSA)	KE7000006325			24 115 206	10.49 10.68 10.91	10.54 10.74 10.97			43

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:

DISCLAIMER: Utmost care has been taken in the preparation of this report. However, the Nairobi Securities Exchange does not warrant accuracy, adequacy or completeness of this information and expressly disclaims liability for errors or omissions in this information. No warranty of any kind, implied, express or statutory is given in conjunction with the information.