Contract Type Iscover Opportunity INDEX (N25I) 16-Dec-21 17-Mar-22 16-Jun-22 16-Jun-22 15-Sep-22 INDEX (25MN) 16-Dec-21 17-Mar-22 16-Jun-22 16-Jun-22 16-Jun-22 16-Jun-22 16-Jun-22 16-Jun-22 15-Sep-22 SINGLE STOCK FUTURE (SCOM) 16-Dec-21 15-Sep-22 15-Sep-22 SINGLE STOCK FUTURE (EQTY) 16-Jun-22 16-Jun-22 15-Sep-22 16-Jun-22 16-Jun-22 15-Sep-22 16-Jun-22 15-Sep-22 16-Jun-22 16-Dec-21 17-Mar-22 16-Jun-22 15-Sep-22	SIN KE7000001540 KE700002878 KE7000004213 KE7000005657 KE7000004098 KE7000004098 KE7000004106 KE7000004106 KE7000005434 KE7000005434 KE7000005434 KE7000005764	Listing Date December 18, 2020 March 19, 2021 June 18, 2021 September 17, 2021 June 18, 2021 June 18, 2021 June 18, 2021 September 17, 2021 December 18, 2020 March 19, 2021 June 18, 2021 September 17, 2021	DECEMBER 16, 2021 March 17, 2022 June 16, 2022 September 15, 2022 December 16, 2022 March 17, 2022 June 16, 2022 September 15, 2022 December 16, 2021 March 17, 2022 September 16, 2021 March 17, 2022 June 16, 2022 September 15, 2022	Days to Expiry 59 150 241 332 59 150 241 332 332 59 150	MTM Price 3,869 3,900 3,937 3,982 3,982 3,900 3,937 3,982 3,982 42,90	Previous Price 3,879 3,911 3,948 3,993 3,973 3,911 3,948 3,973	Total Volume Contracts I <th>Total Value</th> <th>Contracts October 18, 202</th>	Total Value	Contracts October 18, 202
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INDEX (N25I) 16-Dec-21 17-Mar-22 16-Jun-22 15-Sep-22 INDEX (25MN) 16-Dec-21 17-Mar-22 16-Jun-22 15-Sep-22 SINGLE STOCK FUTURE (SCOM) 16-Dec-21 17-Mar-22 16-Jun-22 15-Sep-22 SINGLE STOCK FUTURE (SCOM) 16-Dec-21 17-Mar-22 16-Jun-22 16-Jun-22 16-Jun-22 16-Jun-22 16-Jun-22 16-Jun-22 16-Jun-22 16-Jun-22 16-Jun-22 16-Dec-21 16-Jun-22 16-Jun-22 16-Jun-22 16-Jun-22 16-Jun-22 16-Jun-22	KE7000001540 KE700002878 KE7000004213 KE7000005657 KE7000003983 KE7000004098 KE7000004106 KE7000005434 KE7000002985 KE7000004320 KE7000005764 KE7000001763 KE7000003090	December 18, 2020 March 19, 2021 June 18, 2021 September 17, 2021 June 18, 2021 June 18, 2021 June 18, 2021 September 17, 2021 December 18, 2020 March 19, 2021 June 18, 2021	Date December 16, 2021 March 17, 2022 June 16, 2022 September 15, 2022 December 16, 2021 March 17, 2022 June 16, 2022 September 15, 2022 December 16, 2022 December 16, 2022 June 16, 2022 June 16, 2022 June 16, 2022 June 16, 2022	Expiry 59 150 241 332 59 150 241 332 332 59 59 150	Price 3,869 3,900 3,937 3,982 3,869 3,900 3,900 3,937 3,982 42.90	Price 3,879 3,911 3,948 3,993 3,993 3,911 3,948 3,993			Contracts October 18, 202
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16-Jun-22 15-Sep-22 INDEX (25MN) 16-Dec-21 17-Mar-22 16-Jun-22 15-Sep-22 SINGLE STOCK FUTURE (SCOM) 16-Dec-21 17-Mar-22 16-Jun-22 15-Sep-22 SINGLE STOCK FUTURE (SCOM) 16-Dec-21 17-Mar-22 15-Sep-22 SINGLE STOCK FUTURE (EQTY) 16-Dec-21 17-Mar-22 16-Jun-22 16-Dec-21 16-Jun-22 16-Jun-22 16-Jun-22 16-Jun-22 16-Jun-22 16-Jun-22 16-Jun-22 16-Jun-22	KE7000004213 KE7000005657 KE7000003983 KE7000004098 KE7000004106 KE7000005434 KE7000005434 KE7000002985 KE7000002985 KE7000003764 KE7000001763 KE7000003090	June 18, 2021 September 17, 2021 June 18, 2021 June 18, 2021 June 18, 2021 September 17, 2021 December 18, 2020 March 19, 2021 June 18, 2021	June 16, 2022 September 15, 2022 December 16, 2021 March 17, 2022 June 16, 2022 September 15, 2022 December 16, 2021 March 17, 2022 June 16, 2022	241 332 59 150 241 332 59 150	3,937 3,982 3,869 3,900 3,937 3,982 42.90	3,948 3,993 3,879 3,911 3,948 3,993			- -], -
15-Sep-22 INDEX (25MN) 16-Dec-21 17-Mar-22 16-Jun-22 15-Sep-22 SINGLE STOCK FUTURE (SCOM) 16-Dec-21 17-Mar-22 16-Jun-22 16-Dec-21 16-Jun-22 16-Jun-22 16-Jun-22 16-Jun-22 16-Jun-22	KE7000005657 KE7000003983 KE7000004098 KE7000004106 KE7000005434 KE7000001656 KE7000002985 KE7000004320 KE7000005764 KE7000001763 KE7000003090	September 17, 2021 June 18, 2021 June 18, 2021 June 18, 2021 September 17, 2021 December 18, 2020 March 19, 2021 June 18, 2021	September 15, 2022 December 16, 2021 March 17, 2022 June 16, 2022 September 15, 2022 December 16, 2021 March 17, 2022 June 16, 2022	332 59 150 241 332 59 150	3,982 3,869 3,900 3,937 3,982 42.90	3,993 3,879 3,911 3,948 3,993] -
16-Dec-21 17-Mar-22 16-Jun-22 16-Jun-22 15-Sep-22 SINGLE STOCK FUTURE (SCOM) 16-Dec-21 17-Mar-22 16-Jun-22 15-Sep-22 SINGLE STOCK FUTURE (EQTY) 16-Dec-21 17-Mar-22 16-Jun-22 16-Jun-22 16-Dec-21 16-Dec-21 16-Dec-21 16-Jun-22 16-Jun-22 16-Jun-22	KE7000004098 KE7000004106 KE7000005434 KE7000001656 KE7000002985 KE7000004320 KE7000005764 KE7000001763 KE7000003090	June 18, 2021 June 18, 2021 September 17, 2021 December 18, 2020 March 19, 2021 June 18, 2021	March 17, 2022 June 16, 2022 September 15, 2022 December 16, 2021 March 17, 2022 June 16, 2022	150 241 332 59 150	3,900 3,937 3,982 42.90	3,911 3,948 3,993			-
16-Dec-21 17-Mar-22 16-Jun-22 16-Jun-22 15-Sep-22 SINGLE STOCK FUTURE (SCOM) 16-Dec-21 17-Mar-22 16-Jun-22 15-Sep-22 SINGLE STOCK FUTURE (EQTY) 16-Dec-21 17-Mar-22 16-Jun-22 16-Jun-22 16-Dec-21 16-Dec-21 16-Dec-21 16-Jun-22 16-Jun-22 16-Jun-22	KE7000004098 KE7000004106 KE7000005434 KE7000001656 KE7000002985 KE7000004320 KE7000005764 KE7000001763 KE7000003090	June 18, 2021 June 18, 2021 September 17, 2021 December 18, 2020 March 19, 2021 June 18, 2021	March 17, 2022 June 16, 2022 September 15, 2022 December 16, 2021 March 17, 2022 June 16, 2022	150 241 332 59 150	3,900 3,937 3,982 42.90	3,911 3,948 3,993			-
17-Mar-22 16-Jun-22 15-Sep-22 SINGLE STOCK FUTURE (SCOM) 16-Dec-21 17-Mar-22 16-Jun-22 15-Sep-22 SINGLE STOCK FUTURE (EQTY) 16-Dec-21 17-Mar-22 15-Sep-22 SINGLE STOCK FUTURE (EQTY) 16-Dec-21 17-Mar-22 16-Jun-22 16-Jun-22 16-Jun-22 16-Jun-22	KE7000004106 KE7000005434 KE7000001656 KE7000002985 KE7000004320 KE7000005764 KE7000001763 KE7000003090	June 18, 2021 June 18, 2021 September 17, 2021 December 18, 2020 March 19, 2021 June 18, 2021	June 16, 2022 September 15, 2022 December 16, 2021 March 17, 2022 June 16, 2022	150 241 332 59 150	3,900 3,937 3,982 42.90	3,911 3,948 3,993			-
15-Sep-22 SINGLE STOCK FUTURE (SCOM) 16-Dec-21 17-Mar-22 16-Jun-22 15-Sep-22 SINGLE STOCK FUTURE (EQTY) 16-Dec-21 17-Mar-22 16-Jun-22 15-Sep-22	KE7000005434 KE7000001656 KE7000002985 KE7000004320 KE7000005764 KE7000001763 KE7000003090	September 17, 2021 December 18, 2020 March 19, 2021 June 18, 2021	September 15, 2022 December 16, 2021 March 17, 2022 June 16, 2022	332 59 150	3,982	3,993			-
SINGLE STOCK FUTURE (SCOM) 16-Dec-21 17-Mar-22 16-Jun-22 15-Sep-22 SINGLE STOCK FUTURE (EQTY) 16-Dec-21 17-Mar-22 16-Dec-21 16-Dec-21 16-Dec-21 16-Dec-21 16-Dec-21 17-Mar-22 16-Jun-22	KE7000001656 KE7000002985 KE7000004320 KE7000005764 KE7000001763 KE7000003090	December 18, 2020 March 19, 2021 June 18, 2021	December 16, 2021 March 17, 2022 June 16, 2022	59 150	42.90				-
16-Dec-21 17-Mar-22 16-Jun-22 15-Sep-22 SINGLE STOCK FUTURE (EQTY) 16-Dec-21 17-Mar-22 16-Jun-22	KE7000002985 KE7000004320 KE7000005764 KE7000001763 KE7000003090	March 19, 2021 June 18, 2021	March 17, 2022 June 16, 2022	150					
17-Mar-22 16-Jun-22 15-Sep-22 SINGLE STOCK FUTURE (EQTY) 16-Dec-21 17-Mar-22 16-Jun-22	KE7000002985 KE7000004320 KE7000005764 KE7000001763 KE7000003090	March 19, 2021 June 18, 2021	March 17, 2022 June 16, 2022	150					
16-Jun-22 15-Sep-22 SINGLE STOCK FUTURE (EQTY) 16-Dec-21 17-Mar-22 16-Jun-22	KE7000004320 KE7000005764 KE7000001763 KE7000003090	June 18, 2021	June 16, 2022			43.56	1	42,900	55
15-Sep-22 SINGLE STOCK FUTURE (EQTY) 16-Dec-21 17-Mar-22 16-Jun-22	KE7000005764 KE7000001763 KE7000003090			241	42.50 42.40	42.50 42.40	1	42,500 42,400	2
16-Dec-21 17-Mar-22 16-Jun-22	KE7000003090		000101100110,2022	332	46.04	46.29	I	42,400	-
16-Dec-21 17-Mar-22 16-Jun-22	KE7000003090								
16-Jun-22		December 18, 2020	December 16, 2021	59	50.04	50.03	2	100,080	4
		March 19, 2021	March 17, 2022	150	50.53	50.98	2	101,060	1
15-3ep-22	KE7000004437	June 18, 2021	June 16, 2022	241	52.02	52.02	1	52,020	
	KE7000005988	September 17, 2021	September 15, 2022	332	53.50	53.17			
SINGLE STOCK FUTURE (KCBG)	KE2000001020	De e engle en 10,0000	De e ensis en 17.0001	50	45.05				
16-Dec-21 17-Mar-22	KE7000001870 KE7000003108	December 18, 2020 March 19, 2021	December 16, 2021 March 17, 2022	59 150	45.25 46.45	45.58 46.45	1	46,450	3
16-Jun-22	KE7000004544	June 18, 2021	June 16, 2022	241	46.80	46.80	1	46,800	2
15-Sep-22	KE7000006093	September 17, 2021	September 15, 2022	332	48.08	48.44			-
SINGLE STOCK FUTURE (EABL)									
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	59	166.55	166.50	2	33,310	2
17-Mar-22 16-Jun-22	KE7000003215 KE7000004650	March 19, 2021 June 18, 2021	March 17, 2022 June 16, 2022	150 241	169.65 173.10	169.65 173.10	1	16,965 17,310]
15-Sep-22	KE7000006218	September 17, 2021	September 15, 2022	332	176.80	176.95	1	17,510	
SINGLE STOCK FUTURE (BATK)									
16-Dec-21	KE700002092	December 18, 2020	December 16, 2021	59	434.30	440.10			2
17-Mar-22	KE7000003322	March 19, 2021	March 17, 2022	150	442.55	448.50			
16-Jun-22	KE7000004767	June 18, 2021	June 16, 2022	241	451.55	457.60			
15-Sep-22	KE7000006325	September 17, 2021	September 15, 2022	332	461.50	467.75			-
SINGLE STOCK FUTURE (ABSA)									
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	59	10.20	10.26			4
17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	150	10.45	10.45	1	10,450	3
16-Jun-22 15-Sep-22	KE7000004874 KE7000006432	June 18, 2021 September 17, 2021	June 16, 2022 September 15, 2022	241 332	10.61 10.84	10.61 10.90	1	10,610]
15-369-22	RE7000006432			552	10.04	10.70			
	Total Volumes Today Previous			Total Value Today Previous			Total Open Interest Today Previous		
F	16	36	F	562,855	1,213,900	ľ	929	934	
Abbr.									
MTM: Mark To Market Open interest: total number of long or short	t positions that remain outs	standing at the end of a particula	ar trading day						
Average Traded Price: Means the Volume W	Veighted Traded Price				and a star start of the start	laad ta s		lug gala di V	
Contracts that have traded on a particular d		t based on the volume weighted	a average price (VWAP) while co	ontracts that have not t	traded will be mar	кеа to market bas	sed on the NSE's fair va	aue calculation.	
S	SF- 1000 below Kes.100 100 above Kes.100								
1	NDEX-100								
Nominal: N	MINI-INDEX - 10								
DISCI AIMED: I Itmaat aara baa baar ta	on in the properties of	this report However the No	airchi Socuritica Euchenza da	as not warrant as	racy adagues	arcompleterer	of this information		
DISCLAIMER: Utmost care has been tak and expressly disclaims liability for error		· · · · · · · · · · · · · · · · · · ·	-						