

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									September 20, 2021

INDEX (N25I)									
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	87	4,014	4,037			-
17-Mar-22	KE7000002878	March 19, 2021	March 17, 2022	178	4,045	4,068			-
16-Jun-22	KE7000004213	June 18, 2021	June 16, 2022	269	4,081	4,103			-
15-Sep-22	KE7000005657	September 17, 2021	September 15, 2022	360	4,122	4,145			-
INDEX (25MN)									
16-Dec-21	KE7000003983	June 18, 2021	December 16, 2021	87	4,014	4,020			1
17-Mar-22	KE7000004098	June 18, 2021	March 17, 2022	178	4,045	4,068			-
16-Jun-22	KE7000004106	June 18, 2021	June 16, 2022	269	4,081	4,103			-
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	360	4,122	4,145			-
SINGLE STOCK FUTURE (SCOM)									
16-Dec-21	KE7000001656	December 18, 2020	December 16, 2021	87	43.57	43.36			530
17-Mar-22	KE7000002985	March 19, 2021	March 17, 2022	178	44.39	44.72			-
16-Jun-22	KE7000004320	June 18, 2021	June 16, 2022	269	45.26	45.61			-
15-Sep-22	KE7000005764	September 17, 2021	September 15, 2022	360	46.21	46.57			-
SINGLE STOCK FUTURE (EQTY)									
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	87	52.60	52.87	5	263,000	29
17-Mar-22	KE7000003090	March 19, 2021	March 17, 2022	178	54.84	55.13			9
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	269	55.91	53.55			6
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	360	57.09	57.40			-
SINGLE STOCK FUTURE (KCBG)									
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	87	49.00	47.55	5	245,000	27
17-Mar-22	KE7000003108	March 19, 2021	March 17, 2022	178	50.03	48.20			24
16-Jun-22	KE7000004544	June 18, 2021	June 16, 2022	269	51.01	51.25			11
15-Sep-22	KE7000006093	September 17, 2021	September 15, 2022	360	52.08	52.34			-
SINGLE STOCK FUTURE (EABL)									
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	87	176.00	178.85	5	88,000	21
17-Mar-22	KE7000003215	March 19, 2021	March 17, 2022	178	181.05	182.20			15
16-Jun-22	KE7000004650	June 18, 2021	June 16, 2022	269	184.60	185.80			-
15-Sep-22	KE7000006218	September 17, 2021	September 15, 2022	360	188.50	189.70			-
SINGLE STOCK FUTURE (BATK)									
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	87	456.25	457.40			3
17-Mar-22	KE7000003322	March 19, 2021	March 17, 2022	178	464.80	465.85			-
16-Jun-22	KE7000004767	June 18, 2021	June 16, 2022	269	473.95	475.05			-
15-Sep-22	KE7000006325	September 17, 2021	September 15, 2022	360	483.90	485.05			-
SINGLE STOCK FUTURE (ABSA)									
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	87	10.51	10.63			37
17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	178	10.71	10.72			36
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	269	10.92	10.93			5
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	360	11.15	11.16			-

Total Volumes	
Today	Previous
15	20

Total Value	
Today	Previous
596,000	927,490

Total Open Interest	
Today	Previous
754	748

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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