

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									September 23, 2021

INDEX (N25I)									
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	84	3,945	3,949			-
17-Mar-22	KE7000002878	March 19, 2021	March 17, 2022	175	3,976	3,980			-
16-Jun-22	KE7000004213	June 18, 2021	June 16, 2022	266	4,010	4,014			-
15-Sep-22	KE7000005657	September 17, 2021	September 15, 2022	357	4,051	4,055			-
INDEX (25MN)									
16-Dec-21	KE7000003983	June 18, 2021	December 16, 2021	84	3,945	3,921			2
17-Mar-22	KE7000004098	June 18, 2021	March 17, 2022	175	3,976	3,980			-
16-Jun-22	KE7000004106	June 18, 2021	June 16, 2022	266	4,010	4,014			-
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	357	4,051	4,055			-
SINGLE STOCK FUTURE (SCOM)									
16-Dec-21	KE7000001656	December 18, 2020	December 16, 2021	84	42.58	42.48			534
17-Mar-22	KE7000002985	March 19, 2021	March 17, 2022	175	43.38	43.28			7
16-Jun-22	KE7000004320	June 18, 2021	June 16, 2022	266	44.23	44.13			-
15-Sep-22	KE7000005764	September 17, 2021	September 15, 2022	357	45.16	45.06			-
SINGLE STOCK FUTURE (EQTY)									
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	84	51.51	52.03			29
17-Mar-22	KE7000003090	March 19, 2021	March 17, 2022	175	52.48	53.00			9
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	266	53.51	54.04			6
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	357	54.63	55.18			-
SINGLE STOCK FUTURE (KCBG)									
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	84	47.90	47.15			25
17-Mar-22	KE7000003108	March 19, 2021	March 17, 2022	175	48.80	48.66			22
16-Jun-22	KE7000004544	June 18, 2021	June 16, 2022	266	49.76	49.62			11
15-Sep-22	KE7000006093	September 17, 2021	September 15, 2022	357	50.81	50.66			-
SINGLE STOCK FUTURE (EABL)									
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	84	176.05	175.85			17
17-Mar-22	KE7000003215	March 19, 2021	March 17, 2022	175	179.40	179.15			15
16-Jun-22	KE7000004650	June 18, 2021	June 16, 2022	266	182.90	182.70			-
15-Sep-22	KE7000006218	September 17, 2021	September 15, 2022	357	186.75	186.50			-
SINGLE STOCK FUTURE (BATK)									
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	84	452.10	451.70			3
17-Mar-22	KE7000003322	March 19, 2021	March 17, 2022	175	460.60	460.20			-
16-Jun-22	KE7000004767	June 18, 2021	June 16, 2022	266	469.65	469.25			-
15-Sep-22	KE7000006325	September 17, 2021	September 15, 2022	357	479.55	479.10			-
SINGLE STOCK FUTURE (ABSA)									
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	84	10.76	10.66			39
17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	175	10.96	10.86			36
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	266	11.18	11.07			5
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	357	11.41	11.31			-

Total Volumes	
Today	Previous
-	26

Total Value	
Today	Previous
-	1,210,220

Total Open Interest	
Today	Previous
760	760

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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