| 21-Sep-23 21-Dec-23 21-Mar-24 INDEX (25MN) 15-Jun-23 21-Sep-23 21-Dec-23 21-Mar-24 SINGLE STOCK FUTURE (SCOM) 15-Jun-23 21-Sep-23 21-Sep-23 21-Dec-23 SINGLE STOCK FUTURE (EQTY) | KE8000002983 KE8000003767 KE9100007765 KE9400001435 KE8000003650 KE9100007658 KE9400001328 KE8000003974 KE9100007872 KE90000374 KE9100007872 KE900000374 KE900000374 | Listing Date June 17, 2022 September 16, 2022 December 16, 2022 March 17, 2023 June 17, 2023 September 16, 2022 December 16, 2022 March 17, 2023 June 17, 2022 September 16, 2022 December 16, 2022 December 16, 2022 March 17, 2023 | DERIVATIVES Expiry Date June 15, 2023 September 21, 2023 December 21, 2023 March 21, 2024 June 15, 2023 September 21, 2023 March 21, 2024 June 15, 2023 March 21, 2023 September 21, 2023 | PRICELISI Days to Expiry 87 185 276 367 87 185 276 367 185 276 367 | MTM Price 2,772 2,817 2,861 2,906 2,772 2,817 2,861 2,861 2,906 | Previous Price 2,739 2,783 2,826 2,868 2,739 2,739 2,783 2,826 | Total Volume Contracts | Total Value | Open Interest Contracts March 20, 2023 - - - - - - |
|--|--|--|---|---|---|---|----------------------------|-----------------------------|--|
| 15-Jun-23 21-Sep-23 21-Dec-23 21-Mar-24 INDEX (25MN) 15-Jun-23 21-Sep-23 21-Dec-23 21-Dar-24 SINGLE STOCK FUTURE (SCOM) 15-Jun-23 21-Sep-23 21-Sep-23 21-Sep-23 21-Sep-23 21-Dec-23 21-Mar-24 SINGLE STOCK FUTURE (EQTY) | KE800003767 KE910000765 KE9400001435 KE8000002876 KE8000003650 KE910007658 KE9400001328 KE8000003098 KE8000003874 KE8000003874 KE9100007872 | September 16, 2022 December 16, 2022 March 17, 2023 June 17, 2022 September 16, 2022 March 17, 2023 June 17, 2023 June 17, 2022 September 16, 2022 December 16, 2022 | September 21, 2023 December 21, 2023 March 21, 2024 June 15, 2023 September 21, 2023 December 21, 2023 March 21, 2024 June 15, 2023 | 185 276 367 87 185 276 | 2,817 2,861 2,906 2,772 2,817 2,861 | 2,783 2,826 2,868 2,739 2,739 2,783 2,826 | | | - |
| 15-Jun-23 21-Sep-23 21-Dec-23 21-Mar-24 INDEX (25MN) 15-Jun-23 21-Sep-23 21-Dec-23 21-Dar-24 SINGLE STOCK FUTURE (SCOM) 15-Jun-23 21-Sep-23 21-Sep-23 21-Sep-23 21-Sep-23 21-Dec-23 21-Mar-24 SINGLE STOCK FUTURE (EQTY) | KE800003767 KE910000765 KE9400001435 KE8000002876 KE8000003650 KE910007658 KE9400001328 KE8000003098 KE8000003874 KE8000003874 KE9100007872 | September 16, 2022 December 16, 2022 March 17, 2023 June 17, 2022 September 16, 2022 March 17, 2023 June 17, 2023 June 17, 2022 September 16, 2022 December 16, 2022 | September 21, 2023 December 21, 2023 March 21, 2024 June 15, 2023 September 21, 2023 December 21, 2023 March 21, 2024 June 15, 2023 | 185 276 367 87 185 276 | 2,817 2,861 2,906 2,772 2,817 2,861 | 2,783 2,826 2,868 2,739 2,739 2,783 2,826 | | | - |
| 21-Dec-23 21-Mar-24 INDEX (25MN) 21-Sep-23 21-Dec-23 21-Mar-24 SINGLE STOCK FUTURE (SCOM) 15-Jun-23 21-Sep-23 21-Dec-23 21-Mar-24 SINGLE STOCK FUTURE (EQTY) | KE9100007745 KE9400001435 KE8000002874 KE8000003450 KE9100007458 KE9400001328 KE8000003874 KE8000003874 KE8000003874 KE9100007872 KE9400001542 | December 16, 2022 March 17, 2023 June 17, 2022 September 16, 2022 December 16, 2022 March 17, 2023 June 17, 2022 September 16, 2022 December 16, 2022 | December 21, 2023 March 21, 2024 June 15, 2023 September 21, 2023 December 21, 2023 March 21, 2024 June 15, 2023 | 276 367 87 185 276 | 2,861 2,906 2,772 2,817 2,861 | 2,826 2,868 2,739 2,739 2,783 2,826 | | | - |
| 21-Mar-24 INDEX (25MN) 15-Jun-23 21-Sep-23 21-Dec-23 21-Mar-24 SINGLE STOCK FUTURE (SCOM) 15-Jun-23 21-Sep-23 21-Dec-23 21-Mar-24 SINGLE STOCK FUTURE (EQTY) | KE9400001435 KE8000002876 KE8000003650 KE9100007558 KE9100007558 KE9400001328 KE8000003078 KE8000003874 KE9100007872 KE9400001542 | March 17, 2023 June 17, 2022 September 16, 2022 December 16, 2022 March 17, 2023 June 17, 2022 September 16, 2022 December 16, 2022 | March 21, 2024 June 15, 2023 September 21, 2023 December 21, 2023 March 21, 2024 June 15, 2023 | 367 87 185 276 | 2,906 2,772 2,817 2,861 | 2,868 2,739 2,783 2,826 | | | |
| INDEX (25MN) 15-Jun-23 21-Sep-23 21-Dec-23 21-Mar-24 SINGLE STOCK FUTURE (SCOM) 15-Jun-23 21-Sep-23 21-Dec-23 21-Dec-23 SINGLE STOCK FUTURE (EQTY) | KE800002876 KE800003650 KE910007658 KE9400001328 KE8000003098 KE8000003874 KE900007872 KE9400001542 | June 17, 2022 September 16, 2022 December 16, 2022 March 17, 2023 June 17, 2022 September 16, 2022 December 16, 2022 | June 15, 2023 September 21, 2023 December 21, 2023 March 21, 2024 June 15, 2023 | 87 185 276 | 2,772 2,817 2,861 | 2,739 2,783 2,826 | | | |
| 15-Jun-23 21-Sep-23 21-Dec-23 21-Mar-24 SINGLE STOCK FUTURE (SCOM) 15-Jun-23 21-Sep-23 21-Sep-23 21-Dec-23 21-Mar-24 SINGLE STOCK FUTURE (EQTY) | KE800003650 KE9100007658 KE9400001328 KE8000003098 KE8000003874 KE9100007872 KE9400001542 | September 16, 2022 December 16, 2022 March 17, 2023 June 17, 2022 September 16, 2022 December 16, 2022 | September 21, 2023 December 21, 2023 March 21, 2024 June 15, 2023 | 185 276 | 2,817 2,861 | 2,783 2,826 | | | _ |
| 21-Sep-23 21-Dec-23 21-Mar-24 SINGLE STOCK FUTURE (SCOM) 15-Jun-23 21-Sep-23 21-Dec-23 21-Mar-24 SINGLE STOCK FUTURE (EQTY) | KE800003650 KE9100007658 KE9400001328 KE8000003098 KE8000003874 KE9100007872 KE9400001542 | September 16, 2022 December 16, 2022 March 17, 2023 June 17, 2022 September 16, 2022 December 16, 2022 | September 21, 2023 December 21, 2023 March 21, 2024 June 15, 2023 | 185 276 | 2,817 2,861 | 2,783 2,826 | | | |
| 21-Dec-23 21-Mar-24 SINGLE STOCK FUTURE (SCOM) 15-Jun-23 21-Sep-23 21-Dec-23 21-Mar-24 SINGLE STOCK FUTURE (EQTY) | KE9100007658 KE9400001328 KE8000003098 KE8000003874 KE9100007872 KE9400001542 | December 16, 2022 March 17, 2023 June 17, 2022 September 16, 2022 December 16, 2022 | December 21, 2023 March 21, 2024 June 15, 2023 | 276 | 2,861 | 2,826 | | | - |
| SINGLE STOCK FUTURE (SCOM) 15-Jun-23 21-Sep-23 21-Dec-23 21-Mar-24 SINGLE STOCK FUTURE (EQTY) | KE8000003098 KE8000003874 KE9100007872 KE9400001542 | June 17, 2022 September 16, 2022 December 16, 2022 | June 15, 2023 | 367 | 2.906 | | | | - |
| 15-Jun-23 21-Sep-23 1-Dec-23 21-Mar-24 SINGLE STOCK FUTURE (EQTY) | KE8000003874 KE9100007872 KE9400001542 | September 16, 2022 December 16, 2022 | | | | 2,868 | | | - |
| 15-Jun-23 21-Sep-23 1-Dec-23 21-Mar-24 SINGLE STOCK FUTURE (EQTY) | KE8000003874 KE9100007872 KE9400001542 | September 16, 2022 December 16, 2022 | | | | | | | |
| 21-Dec-23 21-Mar-24 SINGLE STOCK FUTURE (EQTY) | KE9100007872 KE9400001542 | December 16, 2022 | September 21, 2023 | 87 | 18.35 | 16.55 | | | 121 |
| 21-Mar-24 SINGLE STOCK FUTURE (EQTY) | KE9400001542 | | December 21, 2023 | 185 276 | 17.32 17.78 | 15.66 16.07 | | | - |
| SINGLE STOCK FUTURE (EQTY) 15-Jun-23 | KE8000003106 | | March 21, 2023 | 367 | 18.26 | 16.49 | | | - |
| SINGLE STOCK FUTURE (EQTY) 15- Jun-23 | KE8000003106 | | | | | | | | |
| | 12000000100 | June 17, 2022 | June 15, 2023 | 87 | 35.82 | 37.85 | | | 12 |
| | KE8000004096 | September 16, 2022 | September 21, 2023 | 185 | 36.83 | 37.02 | | | - |
| 21-Dec-23 | KE9100007989 | December 16, 2022 | December 21, 2023 | 276 | 37.81 | 38.01 | | | |
| 21-Mar-24 | KE9400001765 | March 17, 2023 | March 21, 2024 | 367 | 38.82 | 38.99 | | | - |
| SINGLE STOCK FUTURE (KCBG) | | | | | | | | | |
| 15-Jun-23 | KE8000003213 | June 17, 2022 | June 15, 2023 | 87 | 29.65 | 32.54 | | | 8 |
| | KE8000004104 KE9100008094 | September 16, 2022 December 16, 2022 | September 21, 2023 December 21, 2023 | 185 276 | 30.48 30.28 | 31.56 31.39 | | | - |
| | KE9400001658 | March 17, 2023 | March 21, 2023 | 367 | 31.09 | 32.20 | | | - |
| | | | | | | | | | |
| SINGLE STOCK FUTURE (EABL) 15-Jun-23 | KE8000003320 | June 17, 2022 | June 15, 2023 | 87 | 173.75 | 174.45 | | | |
| | KE8000004328 | September 16, 2022 | September 21, 2023 | 185 | 171.35 | 174.45 | | | - |
| 21-Dec-23 | KE9100008102 | December 16, 2022 | December 21, 2023 | 276 | 175.90 | 176.60 | | | - |
| 21-Mar-24 | KE9400001989 | March 17, 2023 | March 21, 2024 | 367 | 180.60 | 181.20 | | | - |
| SINGLE STOCK FUTURE (BATK) | | | | | | | | | |
| 15-Jun-23 | KE8000003437 | June 17, 2022 | June 15, 2023 | 87 | 381.40 | 387.95 | | | 3 |
| · · · · · · · · · · · · · · · · · · · | KE8000004435 | September 16, 2022 | September 21, 2023 | 185 | 387.10 | 393.80 | | | - |
| | KE9100008219 KE9400002094 | December 16, 2022 March 17, 2023 | December 21, 2023 March 21, 2024 | 276 367 | 397.35 408.00 | 404.25 414.70 | | | - |
| 21-M01-24 | RE/400002074 | March 17, 2023 | Marc11 21, 2024 | 567 | 400.00 | 414.70 | | | |
| SINGLE STOCK FUTURE (ABSA) | | | | | | | | | |
| | KE8000003544 | June 17, 2022 | June 15, 2023 | 87 | 11.10 | 11.11 | | | - |
| | KE8000004542 KE9100008326 | September 16, 2022 December 16, 2022 | September 21, 2023 December 21, 2023 | 185 276 | 11.21 11.51 | 11.23 11.52 | | | - |
| | KE9400001872 | March 17, 2023 | March 21, 2024 | 367 | 11.82 | 11.82 | | | - |
| | | | | | | | | | |
| SINGLE STOCK FUTURE (NCBA) | | | | | | | | | |
| | KE8000002439 KE8000004658 | June 17, 2022 September 16, 2022 | June 15, 2023 September 21, 2023 | 87 185 | 31.40 30.28 | 32.56 31.47 | | | - |
| | KE9100008433 | December 16, 2022 | December 21, 2023 | 276 | 31.09 | 31.47 | | | - |
| | KE9400002102 | March 17, 2023 | March 21, 2024 | 367 | 31.92 | 33.14 | | | - |
| | | | | | | | | | |
| SINGLE STOCK FUTURE (COOP) 15-Jun-23 | KE8000002546 | June 17, 2022 | June 15, 2023 | 87 | 11.12 | 11.08 | | | |
| | KE8000002546 KE8000004765 | September 16, 2022 | September 21, 2023 | 185 | 11.12 | 11.08 | | | |
| 21-Dec-23 | KE9100008540 | December 16, 2022 | December 21, 2023 | 276 | 11.73 | 11.69 | | | - |
| 21-Mar-24 | KE9400002219 | March 17, 2023 | March 21, 2024 | 367 | 12.05 | 11.99 | | | - |
| | | | | | | | | | |
| SINGLE STOCK FUTURE (SCBK) 15-Jun-23 | KE8000002652 | June 17, 2022 | June 15, 2023 | 87 | 154.45 | 154.65 | | | - |
| | KE8000004872 | September 16, 2022 | September 21, 2023 | 185 | 158.80 | 158.95 | | | |
| | KE9100008656 | December 16, 2022 | December 21, 2023 | 276 | 157.00 | 157.15 | | | - |
| 21-Mar-24 | KE9400002326 | March 17, 2023 | March 21, 2024 | 367 | 161.20 | 161.20 | | | - |
| SINGLE STOCK FUTURE (IMHP) | | | | | | | | | |
| | KE8000002769 | June 17, 2022 | June 15, 2023 | 87 | 15.86 | 15.92 | 1 | | 1 |
| 21-Sep-23 | KE8000004989 | September 16, 2022 | September 21, 2023 | 185 | 16.30 | 16.37 | | | - |
| | KE9100008763 | December 16, 2022 | December 21, 2023 | 276 | 16.73 | 16.80 | | | = |
| 21-Mar-24 | KE9400002433 | March 17, 2023 | March 21, 2024 | 367 | 17.18 | 17.24 | | | |
| | Total V Today - | Volumes Previous 94 | | Total Va Today - | lue Previous 2,105,210 | | Total Open Today 145 | Interest Previous 145 | I |

Abbr. 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 |

Iominal:

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