

| Contract Type | ISIN | Listing Date | Expiry Date | Days to Expiry | MTM Price | Previous Price | Total Volume Contracts | Total Value | Open Interest Contracts |
|---------------|------|--------------|-------------|----------------|-----------|----------------|------------------------|-------------|-------------------------|
| | | | | | | | | | November 8, 2021 |

| INDEX (25MN) | | | | | | | | | |
|--------------|--------------|--------------------|--------------------|-----|-------|-------|---|--------|---|
| 16-Dec-21 | KE7000003983 | June 18, 2021 | December 16, 2021 | 38 | 3,754 | 3,763 | | | - |
| 17-Mar-22 | KE7000004098 | June 18, 2021 | March 17, 2022 | 129 | 3,794 | 3,794 | 1 | 37,940 | 1 |
| 16-Jun-22 | KE7000004106 | June 18, 2021 | June 16, 2022 | 220 | 3,822 | 3,831 | | | - |
| 15-Sep-22 | KE7000005434 | September 17, 2021 | September 15, 2022 | 311 | 3,869 | 3,879 | | | - |

| SINGLE STOCK FUTURE (EQTY) | | | | | | | | | |
|----------------------------|--------------|--------------------|--------------------|-----|-------|-------|---|---------|----|
| 16-Dec-21 | KE7000001763 | December 18, 2020 | December 16, 2021 | 38 | 50.50 | 50.00 | 2 | 101,000 | 52 |
| 17-Mar-22 | KE7000003090 | March 19, 2021 | March 17, 2022 | 129 | 51.51 | 51.19 | | | 11 |
| 16-Jun-22 | KE7000004437 | June 18, 2021 | June 16, 2022 | 220 | 52.57 | 52.24 | | | 8 |
| 15-Sep-22 | KE7000005988 | September 17, 2021 | September 15, 2022 | 311 | 53.79 | 53.54 | | | 4 |

| SINGLE STOCK FUTURE (EABL) | | | | | | | | | |
|----------------------------|--------------|--------------------|--------------------|-----|--------|--------|--|--|----|
| 16-Dec-21 | KE7000001987 | December 18, 2020 | December 16, 2021 | 38 | 166.20 | 170.05 | | | 25 |
| 17-Mar-22 | KE7000003215 | March 19, 2021 | March 17, 2022 | 129 | 169.40 | 173.35 | | | 18 |
| 16-Jun-22 | KE7000004650 | June 18, 2021 | June 16, 2022 | 220 | 172.85 | 176.90 | | | 17 |
| 15-Sep-22 | KE7000006218 | September 17, 2021 | September 15, 2022 | 311 | 176.85 | 181.00 | | | - |

| SINGLE STOCK FUTURE (ABSA) | | | | | | | | | |
|----------------------------|--------------|--------------------|--------------------|-----|-------|-------|---|--------|----|
| 16-Dec-21 | KE7000002100 | December 16, 2020 | December 16, 2021 | 38 | 10.31 | 10.32 | | | 43 |
| 17-Mar-22 | KE7000003439 | March 19, 2021 | March 17, 2022 | 129 | 10.30 | 10.51 | 5 | 51,510 | 40 |
| 16-Jun-22 | KE7000004874 | June 18, 2021 | June 16, 2022 | 220 | 10.72 | 10.73 | | | 19 |
| 15-Sep-22 | KE7000006432 | September 17, 2021 | September 15, 2022 | 311 | 10.97 | 10.98 | | | - |

| Total Open Interest | |
|---------------------|----------|
| Today | Previous |
| 890 | 917 |

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.

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.