

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									October 6, 2021

INDEX (25MN)								
16-Dec-21	KE7000003983	June 18, 2021	December 16, 2021	71	3,912	3,942		4
17-Mar-22	KE7000004098	June 18, 2021	March 17, 2022	162	3,940	3,946		-
16-Jun-22	KE7000004106	June 18, 2021	June 16, 2022	253	3,975	3,981		-
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	344	4,017	4,023		-

SINGLE STOCK FUTURE (EQTY)									
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	71	50.00	50.56	25	1,250,000	44
17-Mar-22	KE7000003090	March 19, 2021	March 17, 2022	162	50.00	51.47	1	50,000	10
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	253	52.01	52.49			7
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	344	53.11	53.61			-

SINGLE STOCK FUTURE (EABL)									
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	71	169.05	169.00	1	16,905	28
17-Mar-22	KE7000003215	March 19, 2021	March 17, 2022	162	171.95	171.75			16
16-Jun-22	KE7000004650	June 18, 2021	June 16, 2022	253	175.35	175.10			15
15-Sep-22	KE7000006218	September 17, 2021	September 15, 2022	344	179.10	178.85			-

SINGLE STOCK FUTURE (ABSA)									
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	71	10.40	10.38	2	20,800	40
17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	162	10.27	10.57	1	10,270	35
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	253	10.83	10.78			5
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	344	11.06	11.01			-

Total Open Interest	
Today	Previous
859	848

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.