

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									September 21, 2021

INDEX (25MN)									
16-Dec-21	KE7000003983	June 18, 2021	December 16, 2021	86	3,850	4,014	1	38,500	-
17-Mar-22	KE7000004098	June 18, 2021	March 17, 2022	177	3,984	4,045			-
16-Jun-22	KE7000004106	June 18, 2021	June 16, 2022	268	4,018	4,081			-
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	359	4,059	4,122			-

SINGLE STOCK FUTURE (EQTY)

SINGLE STOCK FUTURE (KCBG)

SINGLE STOCK FUTURE (EABL)

SINGLE STOCK FUTURE (BATK)

SINGLE STOCK FUTURE (ABSA)

16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	86	10.32	10.51	2	20,640	39
17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	177	10.86	10.71			36
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	268	11.07	10.92			5
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	359	11.31	11.15			-

Total Open Interest	
Today	Previous
760	754

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.

