

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									January 7, 2022

INDEX (25MN)									
17-Mar-22	KE7000004098	June 18, 2021	March 17, 2022	69	3,834	3,831			1
16-Jun-22	KE7000004106	June 18, 2021	June 16, 2022	160	3,874	3,870			-
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	251	3,924	3,919			-
15-Dec-22	KE7000006879	December 17, 2021	December 15, 2022	342	3,988	3,981			-

SINGLE STOCK FUTURE (EQTY)									
17-Mar-22	KE7000003090	March 19, 2021	March 17, 2022	69	53.65	53.68			16
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	160	54.79	54.81			8
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	251	56.08	56.10			4
15-Dec-22	KE7000007216	December 17, 2021	December 15, 2022	342	57.59	57.58			-

SINGLE STOCK FUTURE (EABL)									
17-Mar-22	KE7000003215	March 19, 2021	March 17, 2022	69	166.75	162.80			18
16-Jun-22	KE7000004650	June 18, 2021	June 16, 2022	160	170.30	166.20			17
15-Sep-22	KE7000006218	September 17, 2021	September 15, 2022	251	174.30	170.15			-
15-Dec-22	KE7000007430	December 17, 2021	December 15, 2022	342	179.00	174.60			-

SINGLE STOCK FUTURE (ABSA)									
17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	69	11.95	11.95			44
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	160	12.20	12.20			19
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	251	12.49	12.49			1
15-Dec-22	KE7000007653	December 17, 2021	December 15, 2022	342	12.82	12.82			-

Total Open Interest	
Today	Previous
279	272

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.