

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									January 10, 2022

INDEX (25MN)									
17-Mar-22	KE7000004098	June 18, 2021	March 17, 2022	66	3,782	3,834			1
16-Jun-22	KE7000004106	June 18, 2021	June 16, 2022	157	3,820	3,874			-
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	248	3,869	3,924			-
15-Dec-22	KE7000006879	December 17, 2021	December 15, 2022	339	3,932	3,988			-

SINGLE STOCK FUTURE (EQTY)

SINGLE STOCK FUTURE (KCBG)

SINGLE STOCK FUTURE (EABL)

SINGLE STOCK FUTURE (BATK)

SINGLE STOCK FUTURE (ABSA)

17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	66	12.04	11.95			44
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	157	12.29	12.20			19
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	248	12.58	12.49			1
15-Dec-22	KE7000007653	December 17, 2021	December 15, 2022	339	12.92	12.82			-

Total Open Interest	
Today	Previous
281	279

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.