nairobi securities exchange Dicour Opportunty	i							ne	NSE Derivatives Market
Contract Type	ISIN	Listing Date	DERIVATIVES Expiry Date	PRICELIST Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts September 9, 2022
INDEX (N25I)	KE7000005/67	Sentenders 17,0001	Cartanta - 15, 0000	/ 1	0.007	2.270			
15-Sep-22 15-Dec-22	KE7000005657 KE7000006986	September 17, 2021 December 17, 2021	September 15, 2022 December 15, 2022	6 97	3,337 3,375	3,369 3,407			-
16-Mar-23	KE7000008214	March 18, 2022	March 16, 2023	188	3,422	3,454			-
15-Jun-23	KE8000002983	June 17, 2022	June 15, 2023	279	3,468	3,501			-
INDEX (25MN)									
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	6	3,337	3,369			20
15-Dec-22	KE7000006879	December 17, 2021	December 15, 2022	97	3,375	3,407			-
16-Mar-23 15-Jun-23	KE7000009105 KE8000002876	March 18, 2022 June 17, 2022	March 16, 2023 June 15, 2023	188 279	3,422 3,468	3,454 3,501			
10 0011 20	R2000002070	30110 17,2022	30/10/10/2020	277	0,100	0,001			
SINGLE STOCK FUTURE (SCOM			0 1 1 15 0000		00.50	00.00		00.500	
15-Sep-22 15-Dec-22	KE7000005764 KE7000007109	September 17, 2021 December 17, 2021	September 15, 2022 December 15, 2022	6 97	29.50 29.37	29.80 29.37	12	29,500 352,440	22 26
16-Mar-23	KE700008438	March 18, 2022	March 16, 2023	188	30.67	31.35	12	332,440	33
15-Jun-23	KE8000003098	June 17, 2022	June 15, 2023	279	31.42	32.12			4
SINGLE STOCK FUTURE (EQTY) 15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	6	50.00	49.16	11	50,000	14
15-Dec-22	KE7000007216	December 17, 2021	December 15, 2022	97	49.72	49.98			3
16-Mar-23	KE7000008545	March 18, 2022	March 16, 2023	188	50.95	46.76			23
15-Jun-23	KE8000003106	June 17, 2022	June 15, 2023	279	52.20	52.47			11
SINGLE STOCK FUTURE (KCBG)									
15-Sep-22	KE7000006093	September 17, 2021	September 15, 2022	6	42.48	42.79			16
15-Dec-22 16-Mar-23	KE7000007323 KE7000008768	December 17, 2021 March 18, 2022	December 15, 2022 March 16, 2023	97 188	42.43 43.48	42.74 43.80			2
15-Jun-23	KE8000003213	June 17, 2022	June 15, 2023	279	44.55	44.87			-
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SINGLE STOCK FUTURE (EABL) 15-Sep-22	KE7000006218	September 17, 2021	September 15, 2022	6	153.10	154.15			19
15-Dec-22	KE7000007430	December 17, 2021	December 15, 2022	97	156.50	157.55			7
16-Mar-23	KE7000008875	March 18, 2022	March 16, 2023	188	160.40	161.45			-
15-Jun-23	KE8000003320	June 17, 2022	June 15, 2023	279	164.30	165.40			
SINGLE STOCK FUTURE (BATK)									
15-Sep-22	KE700006325	September 17, 2021	September 15, 2022	6	450.30	445.50			3
15-Dec-22	KE7000007547 KE7000008982	December 17, 2021	December 15, 2022	97	460.35	460.40			
16-Mar-23 15-Jun-23	KE800003437	March 18, 2022 June 17, 2022	March 16, 2023 June 15, 2023	188 279	471.75 483.35	471.85 483.35			5
10 0011 20	RECOCOCCIO,	30110 17, 2022	30/10/10/2020	277	100.00	100.00			
SINGLE STOCK FUTURE (ABSA)									
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	6	11.96	12.20			51
15-Dec-22 16-Mar-23	KE7000007653 KE7000009097	December 17, 2021 March 18, 2022	December 15, 2022	97 188	12.23 12.53	12.12 12.53			21
15-Jun-23	KE800003544	June 17, 2022	March 16, 2023 June 15, 2023	279	12.33	12.33			
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SINGLE STOCK FUTURE (NCBA)		March 17, 0000	Cartaria as 15, 0000		22.02	22.02		1	4
15-Sep-22 15-Dec-22	KE7000009980 KE8000001324	May 16, 2022 May 16, 2022	September 15, 2022 December 15, 2022	6 97	33.03 33.76	33.23 31.27			4
16-Mar-23	KE8000001324	May 16, 2022 May 16, 2022	March 16, 2023	188	34.60	34.81			
15-Jun-23	KE8000002439	June 17, 2022	June 15, 2023	279	35.45	35.66			-
SINGLE STOCK FUTURE (COOP 15-Sep-22) KE8000001092	May 16, 2022	September 15, 2022	6	12.56	12.66			8
15-Dec-22	KE8000001072	May 16, 2022 May 16, 2022	December 15, 2022	97	12.38	12.00			0
16-Mar-23	KE8000002090	May 16, 2022 May 16, 2022	March 16, 2023	188	13.16	13.26			-
15-Jun-23	KE8000002546	June 17, 2022	June 15, 2023	279	13.48	13.59			-
SINGLE STOCK FUTURE (SCBK) 15-Sep-22	KE8000001100	May 16, 2022	September 15, 2022	6	139.10	140.85			3
15-Dec-22	KE8000001654	May 16, 2022	December 15, 2022	97	142.20	144.00			
16-Mar-23	KE8000002108	May 16, 2022	March 16, 2023	188	145.70	147.55			-
15-Jun-23	KE8000002652	June 17, 2022	June 15, 2023	279	149.30	151.15			-
SINGLE STOCK FUTURE (IMHP)									
15-Sep-22	KE8000001217	May 16, 2022	September 15, 2022	6	17.01	17.07			-
15-Dec-22	KE8000001878	May 16, 2022	December 15, 2022	97	17.39	17.45			-
16-Mar-23	KE8000002215	May 16, 2022	March 16, 2023	188	17.82	17.88			-
15-Jun-23	KE8000002769	June 17, 2022	June 15, 2023	279	18.26	18.31			-
	Total ^v Today 14	Volumes Previous 26	l	Total Va Today 431,940	lue Previous 831,590	ŀ	Total Open Today 316	Interest Previous 305	

Abbr. MTM: Mark To Market Open interest: total number of long or short positions that remain outstanding at the end of a particular trading day Average Traded Price: Means the Volume Weighted Traded Price 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.

SSF- 1000 below Kes.100
100 above Kes.100

INDEX-100
MINI-INDEX - 10

Nominal:

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