nairobi securities exchange Arew Opportunty	5		DEDIVATIVES	PRIORIES			next Net Minter		
Contract Type	ISIN	Listing Date	DERIVATIVES Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts August 28, 2023
INDEX (N25I)					_	_	_		August 26, 2025
21-Sep-23 21-Dec-23	KE800003767 KE9100007765	September 16, 2022	September 21, 2023	24 115	2,576 2,635	2,580			-
21-Dec-23 21-Mar-24	KE9400001435	December 16, 2022 March 17, 2023	December 21, 2023 March 21, 2024	206	2,635	2,639 2,697			-
20-Jun-24	KE9400002656	June 16, 2023	June 20, 2024	297	2,757	2,762			-
INDEX (25MN)									
21-Sep-23	KE8000003650	September 16, 2022	September 21, 2023	24	2,576	2,580			1
21-Dec-23 21-Mar-24	KE9100007658 KE9400001328	December 16, 2022 March 17, 2023	December 21, 2023 March 21, 2024	115 206	2,635 2,692	2,639			2
20-Jun-24	KE9400002540	June 16, 2023	June 20, 2024	200	2,757	2,762			-
		·							
SINGLE STOCK FUTURE (SCOM 21-Sep-23) KE8000003874	September 16, 2022	September 21, 2023	24	15.52	15.78	2	31,050	48
21-Dec-23	KE9100007872	December 16, 2022	December 21, 2023	115	16.09	16.16			-
21-Mar-24 20-Jun-24	KE9400001542 KE9400002763	March 17, 2023 June 16, 2023	March 21, 2024 June 20, 2024	206 297	16.60 17.17	16.67 17.24			-
20-3011-24	KE7400002783	JUIIE 16, 2023	JUI IE 20, 2024	277	17.17	17.24			
SINGLE STOCK FUTURE (EQTY)	KE000000 100 /	Contamb 1/ 0000	Cartanha 01 0000		00.0F				**
21-Sep-23 21-Dec-23	KE8000004096 KE9100007989	September 16, 2022 December 16, 2022	September 21, 2023 December 21, 2023	24 115	39.85 41.18	39.84 41.17			21
21-Mar-24	KE9400001765	March 17, 2023	March 21, 2024	206	42.49	42.49			-
20-Jun-24	KE9400002987	June 16, 2023	June 20, 2024	297	43.94	43.94			-
SINGLE STOCK FUTURE (KCBG)									
21-Sep-23	KE8000004104	September 16, 2022	September 21, 2023	24	25.04	25.24	4	100,190	21
21-Dec-23 21-Mar-24	KE9100008094 KE9400001658	December 16, 2022 March 17, 2023	December 21, 2023 March 21, 2024	115 206	23.78 24.53	23.80 24.56			
20-Jun-24	KE9400001858	June 16, 2023	June 20, 2024	208	24.33	24.38			-
	•	·							
SINGLE STOCK FUTURE (EABL) 21-Sep-23	KE8000004328	September 16, 2022	September 21, 2023	24	134.50	134.15			5
21-Dec-23	KE9100008102	December 16, 2022	December 21, 2023	115	139.00	138.60			-
21-Mar-24 20-Jun-24	KE9400001989 KE9400003100	March 17, 2023 June 16, 2023	March 21, 2024 June 20, 2024	206 297	143.40 148.30	143.05 147.95			
20-3011-24	KE740000100	30110 10, 2020	30110 20, 2024	277	140.00	147.75			
SINGLE STOCK FUTURE (BATK)				.					
21-Sep-23 21-Dec-23	KE8000004435 KE9100008219	September 16, 2022 December 16, 2022	September 21, 2023 December 21, 2023	24	421.45 435.45	423.65 437.75			- 12
21-Mar-24	KE9400002094	March 17, 2023	March 21, 2024	206	449.35	451.70			-
20-Jun-24	KE9400003217	June 16, 2023	June 20, 2024	297	464.70	467.15			-
SINGLE STOCK FUTURE (ABSA)									
21-Sep-23	KE8000004542	September 16, 2022	September 21, 2023	24	11.09	11.00			-
21-Dec-23	KE9100008326	December 16, 2022	December 21, 2023	115	11.45	11.36			-
21-Mar-24	KE9400001872 KE9400003092	March 17, 2023 June 16, 2023	March 21, 2024	206 297	11.82	11.73 12.13			-
20-Jun-24	KE9400003092	JUNE 16, 2023	June 20, 2024	297	2.22	12.13			-
SINGLE STOCK FUTURE (NCBA)									
21-Sep-23 21-Dec-23	KE8000004658 KE9100008433	September 16, 2022 December 16, 2022	September 21, 2023 December 21, 2023	24 115	36.74 37.96	36.63 37.85			-
21-Dec-23 21-Mar-24	KE9400002102	March 17, 2023	March 21, 2023	206	39.18	39.06			
20-Jun-24	KE9400003324	June 16, 2023	June 20, 2024	200	40.51	40.39			-
SINGLE STOCK FUTURE (COOP 21-Sep-23) KE8000004765	September 16, 2022	September 21, 2023	24	11.49	11.50			
21-Dec-23	KE9100008540	December 16, 2022	December 21, 2023	115	11.87	11.88			-
21-Mar-24	KE9400002219	March 17, 2023	March 21, 2024	206	12.25	12.26			-
20-Jun-24	KE9400003548	June 16, 2023	June 20, 2024	297	12.67	12.68			-
SINGLE STOCK FUTURE (SCBK)									
21-Sep-23	KE8000004872	September 16, 2022	September 21, 2023	24	160.20	160.60			
21-Dec-23	KE9100008656	December 16, 2022	December 21, 2023	115	159.50 164.60	159.95			-
21-Mar-24 20-Jun-24	KE9400002326 KE9400003654	March 17, 2023 June 16, 2023	March 21, 2024 June 20, 2024	206 297	164.60	165.05 170.70			-
20 3011-24		55.16 10, 2020	55.10 20, 2024	2//	., 0.20				
SINGLE STOCK FUTURE (IMHP)	KE000000 1000	Contamb 1/ 0000	Castanta 01 0000	~	10.1.4	10.01			
21-Sep-23 21-Dec-23	KE8000004989 KE9100008763	September 16, 2022 December 16, 2022	September 21, 2023 December 21, 2023	24	18.14 18.74	18.36 18.97			-
21-Mar-24	KE9400002433	March 17, 2023	March 21, 2024	206	19.34	19.58			-
20-Jun-24	KE9400003878	June 16, 2023	June 20, 2024	297	20.00	20.24			-
	Total V Today 6	Volumes Previous 17		Total Va Today 131,240	lue Previous 381,860		Total Open Today 112	Interest Previous 113	
Abbr.									

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 ahme Kes 100

above Kes.100
00
DEX - 10

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.

Nominal: