nairobi securities exchange Aircore Opportunity	5							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 July 7, 2022
INDEX (N25I)									
15-Sep-22 15-Dec-22	KE7000005657 KE7000006986	September 17, 2021 December 17, 2021	September 15, 2022 December 15, 2022	70	3,149 3,191	3,120 3,162			-
16-Mar-23	KE7000008986	March 18, 2022	March 16, 2022	252	3,191	3,162			
15-Jun-23	KE8000002983	June 17, 2022	June 15, 2023	343	3,287	3,258			-
INDEX (25MN) 15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	70	3,149	3,120		I	1
15-Dec-22	KE7000006879	December 17, 2021	December 15, 2022	161	3,191	3,162			-
16-Mar-23	KE7000009105	March 18, 2022	March 16, 2023	252	3,236	3,207			-
15-Jun-23	KE8000002876	June 17, 2022	June 15, 2023	343	3,287	3,258			-
SINGLE STOCK FUTURE (SCOM	)								
15-Sep-22	KE7000005764	September 17, 2021	September 15, 2022	70	27.76	28.00	3	83,300	23
15-Dec-22	KE7000007109	December 17, 2021	December 15, 2022	161	29.03	28.83			10
16-Mar-23 15-Jun-23	KE700008438 KE8000003098	March 18, 2022 June 17, 2022	March 16, 2023	252 343	29.76	29.55 30.34			29
15-3011-23	KE000003076	JUILE 17, 2022	June 15, 2023	343	30.55	30.34			4
SINGLE STOCK FUTURE (EQTY)									
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	70	45.62	43.77			8
15-Dec-22 16-Mar-23	KE7000007216 KE7000008545	December 17, 2021 March 18, 2022	December 15, 2022	161	46.73 47.91	45.86 47.02			1 34
16-Mar-23 15-Jun-23	KE7000008545 KE8000003106	June 17, 2022	March 16, 2023 June 15, 2023	252 343	47.91	47.02 48.27			34
SINGLE STOCK FUTURE (KCBG)									
15-Sep-22 15-Dec-22	KE7000006093 KE7000007323	September 17, 2021 December 17, 2021	September 15, 2022 December 15, 2022	70	43.34 43.39	41.18 42.58			9
16-Mar-23	KE7000007323	March 18, 2022	March 16, 2023	252	43.37	42.36			- 13
15-Jun-23	KE8000003213	June 17, 2022	June 15, 2023	343	45.68	44.82			-
SINGLE STOCK FUTURE (EABL) 15-Sep-22	KE7000006218	September 17, 2021	September 15, 2022	70	140.90	139.95	1		15
15-Dec-22	KE7000007430	December 17, 2021	December 15, 2022	161	144.35	143.35			7
16-Mar-23	KE7000008875	March 18, 2022	March 16, 2023	252	147.95	146.95			-
15-Jun-23	KE8000003320	June 17, 2022	June 15, 2023	343	151.90	150.85			-
SINGLE STOCK FUTURE (BATK)									
15-Sep-22	KE7000006325	September 17, 2021	September 15, 2022	70	415.90	420.85		1	2
15-Dec-22	KE7000007547	December 17, 2021	December 15, 2022	161	426.05	431.10			-
16-Mar-23	KE7000008982	March 18, 2022	March 16, 2023	252	436.75	441.95			-
15-Jun-23	KE8000003437	June 17, 2022	June 15, 2023	343	448.40	453.70			
SINGLE STOCK FUTURE (ABSA) 15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	70	11.05	11.05	I		45
15-Dec-22	KE7000007653	December 17, 2021	December 15, 2022	161	11.32	11.32			-
16-Mar-23	KE7000009097	March 18, 2022	March 16, 2023	252	11.60	11.61			-
15-Jun-23	KE8000003544	June 17, 2022	June 15, 2023	343	11.91	11.92			-
SINGLE STOCK FUTURE (NCBA) 15-Sep-22	KE7000009980	May 16, 2022	September 15, 2022	70	24.33	24.34	-		2
15-Dec-22	KE8000001324	May 16, 2022 May 16, 2022	December 15, 2022	161	24.33	24.93			
16-Mar-23	KE8000001324	May 16, 2022 May 16, 2022	March 16, 2023	252	25.55	24.75			
15-Jun-23	KE8000002439	June 17, 2022	June 15, 2023	343	26.23	26.24			-
SINGLE STOCK FUTURE (COOP		March 1 ( 0000)	Cambarah an 15, 0000	70	11.57	11.47			0
15-Sep-22 15-Dec-22	KE8000001092 KE8000001548	May 16, 2022 May 16, 2022	September 15, 2022 December 15, 2022	70 161	11.56 11.84	11.46 11.74			2
15-Dec-22 16-Mar-23	KE8000001548	May 16, 2022 May 16, 2022	March 16, 2022	252	11.84	11.74			-
15-Jun-23	KE8000002546	June 17, 2022	June 15, 2023	343	12.14	12.35			
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SINGLE STOCK FUTURE (SCBK)				*			-		
15-Sep-22	KE8000001100	May 16, 2022	September 15, 2022	70	126.20	125.75			-
15-Dec-22	KE8000001654	May 16, 2022	December 15, 2022	161 252	129.25	128.80 132.05			-
16-Mar-23 15-Jun-23	KE8000002108 KE8000002652	May 16, 2022 June 17, 2022	March 16, 2023 June 15, 2023	343	132.55 136.05	132.05			
		22.10 17, 2022	220 10, 2020	0.10	. 50.00	. 50.00			
SINGLE STOCK FUTURE (IMHP)									
15-Sep-22	KE8000001217	May 16, 2022	September 15, 2022	70	17.34	17.24			-
15-Dec-22	KE8000001878	May 16, 2022	December 15, 2022	161	17.76	17.66			-
16-Mar-23 15-Jun-23	KE8000002215 KE8000002769	May 16, 2022 June 17, 2022	March 16, 2023 June 15, 2023	252 343	18.21 18.69	18.10 18.59			-
13-3011-23	NE000002769	JULIE 17, 2022	JULIE 13, 2023	343	10.07	10.37			-
	Total V Today 3	Volumes Previous 6		Total Va Today 83,300	lue Previous 196,950		Total Open Today 215	Interest Previous 212	

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. SF- 1000 below Kes.100

SSF- 100	D below Kes.100
100	ahove Kes 100

INDEX-100
MINI-INDEX - 10

Nominal:

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