NSE nairobi securitie exchang	15							next NSE Derivatives Harbet	
		Listing	DERIVATIVES Expiry	PRICELIST Days to	MTM	Previous	Total Volume	Total	Open Interest
Contract Type	ISIN	Date	Date	Expiry	Price	Price	Contracts	Value	Contracts
NDEX (N25I)									June 5, 20
20-Jun-24	KE9400002656 KE9400004090	June 16, 2023	June 20, 2024	15 106	2.977 3,064	2,981 3.068			-
19-Sep-24 19-Dec-24	KE9400005212	September 22, 2023 December 22, 2023	September 19, 2024 December 19, 2024	106	3,064	3,068			
20-Mar-25	KE9400006434	March 22, 2024	March 20, 2025	288	3,254	3,258			-
NDEX (25MN)									
20-Jun-24	KE9400002540	June 16, 2023	June 20, 2024	15	2,977	2,981			-
19-Sep-24	KE9400003985	September 22, 2023	September 19, 2024	106	3,064	3,068			-
19-Dec-24 20-Mar-25	KE9400005105 KE9400006327	December 22, 2023 March 22, 2024	December 19, 2024 March 20, 2025	288	3,159 3,254	3,163 3,258			-
	_								
INGLE STOCK FUTURE (SCO 20-Jun-24	M) KE9400002763	June 16, 2023	June 20, 2024	15	18.15	19.20			2
19-Sep-24	KE9400004108	September 22, 2023	September 19, 2024	106	18.48	18.17	2	36,970	
19-Dec-24	KE9400005329	December 22, 2023	December 19, 2024	197	18.95	18.91			-
20-Mar-25	KE9400006657	March 22, 2024	March 20, 2025	288	19.70	19.65			-
INGLE STOCK FUTURE (EQT	")								
20-Jun-24 19-Sep-24	KE9400002987 KE9400004322	June 16, 2023 September 22, 2023	June 20, 2024 September 19, 2024	15	43.93 45.63	43.90 45.60			-
19-Dec-24	KE9400005543	December 22, 2023	December 19, 2024	197	47.48	47.45	+		
20-Mar-25	KE9400006988	March 22, 2024	March 20, 2025	288	49.35	49.32			-
SINGLE STOCK FUTURE (KCB	G)								
20-Jun-24	KE9400002870	June 16, 2023	June 20, 2024	15	36.24	36.06			
19-Sep-24	KE9400004215	September 22, 2023	September 19, 2024	106	37.64	35.92			
19-Dec-24 20-Mar-25	KE9400005436 KE9400006764	December 22, 2023 March 22, 2024	December 19, 2024 March 20, 2025	197 288	39.17 40.71	38.97 40.50			-
		141G/G/122, 2024	MG/G/120, 2020	200	40.71	40.00			
SINGLE STOCK FUTURE (EABI 20-Jun-24	KE9400003100	June 16, 2023	June 20, 2024	15	147 75	165.00 [
19-Sep-24	KE9400003100	September 22, 2023	September 19, 2024	106	157.00	157.00	1	15,700	
19-Dec-24	KE9400005766	December 22, 2023	December 19, 2024	197	158.40	163.35			
20-Mar-25	KE9400007218	March 22, 2024	March 20, 2025	288	164.65	169.80			
SINGLE STOCK FUTURE (BATE	0								
20-Jun-24	KE9400003217	June 16, 2023	June 20, 2024	15	366.95	367.85			
19-Sep-24	KE9400004652	September 22, 2023	September 19, 2024	106	376.05	377.00			
19-Dec-24 20-Mar-25	KE9400005873 KE9400007325	December 22, 2023 March 22, 2024	December 19, 2024 March 20, 2025	197 288	391.30 406.70	392.25 407.75			-
20-Mai-23	RE7400007323	WGICI122, 2024	MGICI1 20, 2023	200	400.70	407.73			
SINGLE STOCK FUTURE (ABS									
20-Jun-24	KE9400003092	June 16, 2023	June 20, 2024	15	13.82	13.80			
19-Sep-24	KE9400004439 KE9400005659	September 22, 2023	September 19, 2024 December 19, 2024	106 197	14.36 14.73	14.36 14.74			-
19-Dec-24 20-Mar-25	KE9400005659	December 22, 2023 March 22, 2024	March 20, 2025	288	15.31	15.32			-
SINGLE STOCK FUTURE (NCB		1 1/ 0000		3.5	10.00	10.15			
20-Jun-24 19-Sep-24	KE9400003324 KE9400004769	June 16, 2023 September 22, 2023	June 20, 2024 September 19, 2024	15	42.28 43.91	43.45 45.13			
19-Dec-24	KE9400005980	December 22, 2023	December 19, 2024	197	45.69	46.96			
20-Mar-25	KE9400007432	March 22, 2024	March 20, 2025	288	47.49	48.81			
SINGLE STOCK FUTURE (COC	ND)								
20-Jun-24	KE9400003548	June 16, 2023	June 20, 2024	15	13.77	13.83		T	
19-Sep-24	KE9400004876	September 22, 2023	September 19, 2024	106	14.31	14.36			-
19-Dec-24	KE9400006095	December 22, 2023	December 19, 2024	197	14.89	14.95			-
20-Mar-25	KE9400007549	March 22, 2024	March 20, 2025	288	15.47	15.53			-
SINGLE STOCK FUTURE (SCB	()								
20-Jun-24	KE9400003654	June 16, 2023	June 20, 2024	15	188.50	188.05			-
19-Sep-24	KE9400004983	September 22, 2023	September 19, 2024	106	195.75	195.35			-
19-Dec-24 20-Mar-25	KE9400006103 KE9400007655	December 22, 2023 March 22, 2024	December 19, 2024 March 20, 2025	197 288	197.70 205.50	197.25 205.00			-
2U-MQ1-25	NE740000/655	March 22, 2024	March 20, 2025	∠08	205.50	205.00		-	-
SINGLE STOCK FUTURE (IMH									
20-Jun-24	KE9400003878	June 16, 2023	June 20, 2024	15	22.12	20.82			
19-Sep-24	KE9400005097	September 22, 2023	September 19, 2024	106	22.97	21.62			-
19-Dec-24 20-Mar-25	KE9400006210 KE9400007762	December 22, 2023 March 22, 2024	December 19, 2024 March 20, 2025	197	23.90 24.85	22.50 23.39			-
	,			2.00	200	20.07			
	Total Today	Volumes Previous		Total Va	lue Previous		Total Open Today	Interest Previous	
	3	7		52,670	154,350		421	418	

MTM: Mark To Market
Open interests to all 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 NSE's fair value calculation.
SSE: 1000 below Kes: 100
1000 allowers kes: 100
1000

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