nairobi securities exchange								ne	NSE Derivatives Harket
		***	DERIVATIVES						
Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
John der Type	13114	Dale	Dale	EXPILY	riice	FIICE	Confiders	value	June 27, 202
NDEX (N25I)									
19-Sep-24	KE9400004090	September 22, 2023	September 19, 2024	84	2,919	2,960			-
19-Dec-24	KE9400005212	December 22, 2023	December 19, 2024	175	3,012	3,054			-
20-Mar-25	KE9400006434	March 22, 2024	March 20, 2025	266	3,103	3,146			-
20-Jun-25	KE9400007986	June 21, 2024	June 19, 2025	357	3,196	3,241			-
NDEY (OFAAN)									
NDEX (25MN) 19-Sep-24	KE9400003985	September 22, 2023	September 19, 2024	84	2.919	2.870			
19-Dec-24	KE9400005705	December 22, 2023	December 19, 2024	175	3,012	3,054			
20-Mar-25	KE9400006327	March 22, 2024	March 20, 2025	266	3,103	3,146		-	
20-Jun-25	KE9400007870	June 21, 2024	June 19, 2025	357	3,196	3,241			-
	•								
SINGLE STOCK FUTURE (SCOM)								
19-Sep-24	KE9400004108	September 22, 2023	September 19, 2024	84	17.16	17.52			1
19-Dec-24 20-Mar-25	KE9400005329 KE9400006657	December 22, 2023 March 22, 2024	December 19, 2024 March 20, 2025	175 266	17.86 18.57	18.57 19.31			
20-Jun-25	KE9400008109	June 21, 2024	June 19, 2025	357	19.30	20.07		$\overline{}$	
20-3011-23	KE/400000107	JUNE 21, 2024	30110 17, 2023	337	17.00	20.07			
SINGLE STOCK FUTURE (EQTY)									
19-Sep-24	KE9400004322	September 22, 2023	September 19, 2024	84	44.11	44.49			
19-Dec-24	KE9400005543	December 22, 2023	December 19, 2024	175	45.92	46.32			
20-Mar-25	KE9400006988	March 22, 2024	March 20, 2025	266	47.74	48.16			-
20-Jun-25	KE9400008323	June 21, 2024	June 19, 2025	357	49.63	50.06			
SINGLE STOCK FUTURE (KCBG) 19-Sep-24	KE9400004215	September 22, 2023	September 19, 2024	84	32.37	32.85			
19-Dec-24	KE9400004215	December 22, 2023	December 19, 2024	175	33.70	30.84			3
20-Mar-25	KE9400005438	March 22, 2024	March 20, 2025	266	35.04	35.56			
20-Jun-25	KE9400008216	June 21, 2024	June 19, 2025	357	36.42	36.96			
SINGLE STOCK FUTURE (EABL)									
19-Sep-24	KE9400004546	September 22, 2023	September 19, 2024	84	146.85	149.75			
19-Dec-24	KE9400005766	December 22, 2023	December 19, 2024	175	152.90	155.90			
20-Mar-25	KE9400007218	March 22, 2024	March 20, 2025	266 357	158.95	162.10			
20-Jun-25	KE9400008547	June 21, 2024	June 19, 2025	35/	165.20	168.50			
SINGLE STOCK FUTURE (BATK)									
19-Sep-24	KE9400004652	September 22, 2023	September 19, 2024	84	365.60	366.25			1:
19-Dec-24	KE9400005873	December 22, 2023	December 19, 2024	175	380.60	381.35		-	
20-Mar-25	KE9400003873	March 22, 2024	March 20, 2025	266	395.70	396.45			
20-Jun-25	KE9400007323	June 21, 2024	June 19, 2025	357	411.30	412.05			
SINGLE STOCK FUTURE (ABSA)									
19-Sep-24	KE9400004439	September 22, 2023	September 19, 2024	84	14.48	14.49			
19-Dec-24	KE9400005659	December 22, 2023	December 19, 2024	175	14.87	14.87		-	
20-Mar-25	KE9400007093	March 22, 2024	March 20, 2025	266	15.46	15.46			-
20-Jun-25	KE9400008430	June 21, 2024	June 19, 2025	357	16.07	16.07		$\overline{}$	-
SINGLE STOCK FUTURE (NCBA)									
19-Sep-24	KE9400004769	September 22, 2023	September 19, 2024	84	42.30	42.22			-
19-Dec-24	KE9400005980	December 22, 2023	December 19, 2024	175	44.04	43.95			-
20-Mar-25	KE9400007432	March 22, 2024	March 20, 2025	266	45.79	45.69			
20-Jun-25	KE9400008760	June 21, 2024	June 19, 2025	357	47.59	47.49			-
SINGLE STOCK FUTURE (COOP)									
19-Sep-24	KE9400004876	September 22, 2023	September 19, 2024	84	13.08	13.19			
19-Dec-24	KE9400006095	December 22, 2023	December 19, 2024	175	13.62	13.73			-
20-Mar-25	KE9400007549	March 22, 2024	March 20, 2025	266	14.16	14.28		$\overline{}$	
20-Jun-25	KE9400008877	June 21, 2024	June 19, 2025	357	14.72	14.84		\longrightarrow	-
INCLESTOCK FUTURE (CONV.)									
SINGLE STOCK FUTURE (SCBK)	VF0400004CCC	I contact on 00 00001	Ctb10 000 1	0.1	107.75	100 70			
19-Sep-24	KE9400004983	September 22, 2023	September 19, 2024	84	197.75	199.70		\longrightarrow	
19-Dec-24	KE9400006103 KE9400007655	December 22, 2023	December 19, 2024	175	199.90 207.80	201.90			-
20-Mar-25 20-Jun-25	KE9400007655 KE9400008984	March 22, 2024 June 21, 2024	March 20, 2025 June 19, 2025	266 357	207.80	209.90			
2U-JUN-25	KE7400008984	June 21, 2024	June 17, 2025	35/	216.00	210.15			
SINGLE STOCK FUTURE (IMHP)									
	KE9400005097	September 22, 2023	September 19, 2024	84	22.34	22.35			
		December 22, 2023	December 19, 2024	175	23.26	23.27			
19-Sep-24						25.2/	I		
19-Sep-24 19-Dec-24	KE9400006210	March 22, 2023						-	
19-Sep-24	KE9400006210 KE9400007762 KE9400009099	March 22, 2024 June 21, 2024	March 20, 2025 June 19, 2025	266 357	24.18 25.13	24.19 25.14			

Tota	l Volumes
Today	Previous
-	45

Total Value				
Previous				
1,099,600				

Total Open Interest						
Today	Previous					
71	71					

Abbr.
ATM. Mark To Market

ATM. Mark To Market

ATM. Mark To Market

Open interest: total number of long or short positions that remain outstanding at the end of a particular trading day

Average Trader (Fee: 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 (YWAP) while contracts that have not traded will be marked to market based on the NSE's fair value calculation.

100 slower ME. 100

Nominal:

Nominal:

ANDEX 100

Nominal:

Nom