NSE nairobi securit exchan	les ge							next Dortvatives	
Contract Type	ISIN	Listing Date	DERIVATIVES Expiry Date	PRICELIST Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
	13114	Dale	Dale	Ехрігу	riice	FIICE	Connacis	value	May 24, 20
NDEX (N25I) 20-Jun-24	KE9400002656	June 16, 2023	June 20, 2024	27	2,993	2.998			
20-Jun-24 19-Sep-24	KE9400002656	September 22, 2023	September 19, 2024	118	3,083	3,087			
19-Dec-24	KE9400005212	December 22, 2023	December 19, 2024	209	3,178	3,182			
20-Mar-25	KE9400006434	March 22, 2024	March 20, 2025	300	3,273	3,276			-
NDEX (25MN)									
20-Jun-24	KE9400002540	June 16, 2023	June 20, 2024	27	2,993	2,998			
19-Sep-24	KE9400003985	September 22, 2023	September 19, 2024	118	3,083	3,087			-
19-Dec-24	KE9400005105	December 22, 2023	December 19, 2024	209	3,178	3,182			-
20-Mar-25	KE9400006327	March 22, 2024	March 20, 2025	300	3,273	3,276			-
INGLE STOCK FUTURE (SC	OW)								
20-Jun-24	KE9400002763	June 16, 2023	June 20, 2024	27	17.93	18.38			2
19-Sep-24	KE9400004108	September 22, 2023	September 19, 2024	118	18.00	18.26			-
19-Dec-24 20-Mar-25	KE9400005329 KE9400006657	December 22, 2023	December 19, 2024 March 20, 2025	209 300	18.72 19.45	19.00 19.74			-
20-Mai-25	KE7400006637	March 22, 2024	MGICTI 20, 2023	300	17.43	17./4			-
SINGLE STOCK FUTURE (EG	TY)								
20-Jun-24	KE9400002987	June 16, 2023	June 20, 2024	27	45.45	43.29	12	545,400	
19-Sep-24 19-Dec-24	KE9400004322 KE9400005543	September 22, 2023 December 22, 2023	September 19, 2024 December 19, 2024	118 209	44.60 46.40	44.99 46.79			-
19-Dec-24 20-Mar-25	KE9400005543 KE9400006988	March 22, 2023	March 20, 2025	300	48.22	48.61		-	
	<u>'</u>								
SINGLE STOCK FUTURE (KC	(BG)			07.1	0.5.5-			1 100 000	
20-Jun-24 19-Sep-24	KE9400002870 KE9400004215	June 16, 2023 September 22, 2023	June 20, 2024 September 19, 2024	27 118	35.58 36.89	35.60 35.00	31	1,103,000	
19-Dec-24	KE9400004215	December 22, 2023	December 19, 2024	209	38.38	38.27			
20-Mar-25	KE9400006764	March 22, 2024	March 20, 2025	300	39.88	39.76			-
SINGLE STOCK FUTURE (EA 20-Jun-24	KE940003100	June 16, 2023	June 20, 2024	27	159.30	159.60			
19-Sep-24	KE9400003100	September 22, 2023	September 19, 2024	118	164.30	164.60			
19-Dec-24	KE9400005766	December 22, 2023	December 19, 2024	209	170.90	171.20			-
20-Mar-25	KE9400007218	March 22, 2024	March 20, 2025	300	177.60	177.85			-
SINGLE STOCK FUTURE (BA	TV								
20-Jun-24	KE9400003217	June 16, 2023	June 20, 2024	27	366.85	367.50		T	1
19-Sep-24	KE9400004652	September 22, 2023	September 19, 2024	118	376.15	376.85			
19-Dec-24	KE9400005873	December 22, 2023	December 19, 2024	209	391.30	391.95			
20-Mar-25	KE9400007325	March 22, 2024	March 20, 2025	300	406.65	407.20			
SINGLE STOCK FUTURE (AB									
	KE9400003092	June 16, 2023	June 20, 2024	27	13.63	13.60			-
19-Sep-24 19-Dec-24	KE9400004439 KE9400005659	September 22, 2023 December 22, 2023	September 19, 2024 December 19, 2024	118	14.17 14.53	14.17			
20-Mar-25	KE9400005659	March 22, 2024	March 20, 2025	300	15.10	15.10			
20 11101 20	1127 100001070	MODITEE, EDET	111010112072020			10110			
SINGLE STOCK FUTURE (NO									
20-Jun-24	KE9400003324	June 16, 2023	June 20, 2024	27	41.46	40.41			
19-Sep-24	KE9400004769	September 22, 2023	September 19, 2024	118	43.08	42.00			
19-Dec-24	KE9400005980	December 22, 2023	December 19, 2024	209	44.82	43.68			-
20-Mar-25	KE9400007432	March 22, 2024	March 20, 2025	300	46.57	45.38			-
SINGLE STOCK FUTURE (CO	OOP)								
20-Jun-24	KE9400003548	June 16, 2023	June 20, 2024	27	13.43	13.44			
19-Sep-24	KE9400004876	September 22, 2023	September 19, 2024	118	13.96	13.96			-
19-Dec-24	KE9400006095	December 22, 2023	December 19, 2024	209	14.52	14.52			-
20-Mar-25	KE9400007549	March 22, 2024	March 20, 2025	300	15.09	15.09			-
SINGLE STOCK FUTURE (SC 20-Jun-24	KE940003654	June 16, 2023	June 20, 2024	27	188.85	184.85			
20-Jun-24 19-Sep-24	KE9400003654 KE9400004983	June 16, 2023 September 22, 2023	June 20, 2024 September 19, 2024	118	188.85	184.85			-
19-Jec-24	KE9400004783	December 22, 2023	December 19, 2024	209	198.15	193.80			-
20-Mar-25	KE9400007655	March 22, 2024	March 20, 2025	300	205.90	201.35			
	<u> </u>								
SINGLE STOCK FUTURE (IM									
20-Jun-24	KE9400003878	June 16, 2023	June 20, 2024	27	18.73	18.29			-
19-Sep-24	KE9400005097	September 22, 2023	September 19, 2024	118	19.47	19.00			-
19-Dec-24 20-Mar-25	KE9400006210 KE9400007762	December 22, 2023	December 19, 2024 March 20, 2025	209 300	20.25	19.76 20.53			-
20-Mar-25	KEY40000/762	March 22, 2024	March 20, 2025	300	21.05	20.53			-
	Total	Volumes		Total Va	lue		Total Open	Interest	
			_						
	Today 43	Previous 55		1,648,400	1,335,800		Today 413	Previous 379	

Abbr.
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 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.

200 allow es. 100

Nominal:

Nominal:

**Mode ANDEX - 10

**Mode ANDE