nairobi securities exchange								ne	NSE Derivatives Market
			DERIVATIVES	PRICELIST					
entract Tune	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
ontract Type	ISIN	Dale	Dale	EXPILY	riice	riice	Confiders	Value	May 29, 20
IDEX (N25I)									
20-Jun-24 19-Sep-24	KE9400002656 KE9400004090	June 16, 2023 September 22, 2023	June 20, 2024 September 19, 2024	22 113	2,996 3,084	2,985 3,073			-
19-Dec-24	KE9400005212	December 22, 2023	December 19, 2024	204	3,179	3,169			
20-Mar-25	KE9400006434	March 22, 2024	March 20, 2025	295	3,274	3,263			-
IDEX (25MN)									
20-Jun-24	KE9400002540	June 16, 2023	June 20, 2024	22	2,996	2,985	I	Т	
19-Sep-24	KE9400003985	September 22, 2023 December 22, 2023	September 19, 2024	113	3,084	3,073			
19-Dec-24 20-Mar-25	KE9400005105 KE9400006327	December 22, 2023 March 22, 2024	December 19, 2024 March 20, 2025	204 295	3,179 3,274	3,169 3,263			
	•	Murch 22, 2024	MGICTI 20, 2023	273	3,2/4	3,203			
NGLE STOCK FUTURE (SCOM)									
20-Jun-24 19-Sep-24	KE9400002763 KE9400004108	June 16, 2023 September 22, 2023	June 20, 2024 September 19, 2024	22 113	18.65 18.58	18.10 19.00	4	74,600	2
19-Dec-24	KE9400004108	December 22, 2023	December 19, 2024	204	19.33	19.51			
20-Mar-25	KE9400006657	March 22, 2024	March 20, 2025	295	20.09	20.27			
NGLE STOCK FUTURE (EQTY)									
20-Jun-24	KE9400002987	June 16, 2023	June 20, 2024	22	43.90	43.61			
19-Sep-24	KE9400004322	September 22, 2023	September 19, 2024	113	45.61	45.31			
19-Dec-24 20-Mar-25	KE9400005543 KE9400006988	December 22, 2023 March 22, 2024	December 19, 2024 March 20, 2025	204 295	47.45 49.31	47.14 48.99			
	KE7400006788	MUICH 22, 2024	MUICH 20, 2025	273	47.31	40.77			
NGLE STOCK FUTURE (KCBG)									
20-Jun-24 19-Sep-24	KE9400002870 KE9400004215	June 16, 2023 September 22, 2023	June 20, 2024 September 19, 2024	113	37.03 39.38	37.18 37.50	40	1,481,500	
19-Dec-24	KE9400005436	December 22, 2023	December 19, 2024	204	40.96	41.36			
20-Mar-25	KE9400006764	March 22, 2024	March 20, 2025	295	42.57	42.98			
NGLE STOCK FUTURE (EABL)									
20-Jun-24	KE9400003100	June 16, 2023	June 20, 2024	22	155.95	159.30			
19-Sep-24	KE9400004546	September 22, 2023	September 19, 2024	113	160.80	164.25			
19-Dec-24 20-Mar-25	KE9400005766 KE9400007218	December 22, 2023 March 22, 2024	December 19, 2024 March 20, 2025	204 295	167.30 173.85	170.90 177.60			
20-Mar-25	KE9400007218	Mdrch 22, 2024	March 20, 2025	295	1/3.85	1/7.60			
NGLE STOCK FUTURE (BATK)									
20-Jun-24	KE9400003217	June 16, 2023	June 20, 2024	22	368.15	368.05			
19-Sep-24	KE9400004652	September 22, 2023	September 19, 2024	113	377.45	377.35			
19-Dec-24 20-Mar-25	KE9400005873 KE9400007325	December 22, 2023 March 22, 2024	December 19, 2024 March 20, 2025	204 295	392.65 408.05	392.55 407.90			
				2.0					
NGLE STOCK FUTURE (ABSA)									
20-Jun-24	KE9400003092	June 16, 2023	June 20, 2024	22	13.76	12.75			
19-Sep-24 19-Dec-24	KE9400004439 KE9400005659	September 22, 2023 December 22, 2023	September 19, 2024 December 19, 2024	113	14.30 14.66	13.41 13.74			
20-Mar-25	KE9400007093	March 22, 2024	March 20, 2025	295	15.24	14.28			
NGLE STOCK FUTURE (NCBA)									
20-Jun-24	KE9400003324 KE9400004769	June 16, 2023 September 22, 2023	June 20, 2024	22 113	41.78 43.41	41.75 43.38			
19-Sep-24 19-Dec-24	KE9400004789	December 22, 2023	September 19, 2024 December 19, 2024	204	45.16	45.12			
20-Mar-25	KE9400007432	March 22, 2024	March 20, 2025	295	46.93	46.89			
							•	•	
NGLE STOCK FUTURE (COOP)		hus 14 occal	him: no non-	00.	1401	10.41			
20-Jun-24	KE9400003548 KE9400004876	June 16, 2023	June 20, 2024 September 19, 2024	113	14.01	13.46 13.99			
19-Sep-24 19-Dec-24	KE9400004878	September 22, 2023 December 22, 2023	September 19, 2024 December 19, 2024	204	14.56 15.14	14.55	+		
20-Mar-25	KE9400007549	March 22, 2024	March 20, 2025	295	15.74	15.12			
NGLE STOCK FUTURE (SCBK) 20-Jun-24	KE9400003654	June 16, 2023	June 20, 2024	22	188.50	172.00	-		
20-Jun-24 19-Sep-24	KE9400003654 KE9400004983	September 22, 2023	September 19, 2024	113	195.80	172.00		-	
19-Dec-24	KE9400004703	December 22, 2023	December 19, 2024	204	197.70	198.60			
20-Mar-25	KE9400007655	March 22, 2024	March 20, 2025	295	205.45	206.40			
NGLE STOCK FUTURE (IMHP) 20-Jun-24	KE9400003878	June 16, 2023	June 20, 2024	22	19.15	19.06			
20-Jun-24 19-Sep-24	KE9400003878 KE9400005097	September 22, 2023	September 19, 2024	113	19.15	19.06	-	-	
19-Dec-24	KE9400006210	December 22, 2023	December 19, 2024	204	20.70	20.60	+		
20-Mar-25	KE9400007762	March 22, 2024	March 20, 2025	295	21.51	21.41			
			_						
	7-1-1	Valumana							
	Total Today	Volumes Previous		Total Val	ue Previous		Total Open Today	Interest Previous	

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 MSE's fair value calculation.

200 above 46.100

Nominal:

Nominal:

MINDS-100

Nominal:

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