nairobi securit exchan	ies ge							next NSE Derivatives Harket	
Contract Type	ISIN	Listing Date	DERIVATIVES Expiry Date	PRICELIST Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
	ISIN	Date	Date	Expiry	rnce	rnce	Contracts	value	May 30, 20:
NDEX (N25I) 20-Jun-24	KE9400002656	June 16, 2023	June 20, 2024	21	2.970	2.996			
19-Sep-24	KE9400002656	September 22, 2023	September 19, 2024	112	3.057	3.084			-
19-Dec-24	KE9400005212	December 22, 2023	December 19, 2024	203	3,152	3,179			-
20-Mar-25	KE9400006434	March 22, 2024	March 20, 2025	294	3,246	3,274			-
NDEX (25MN)									
20-Jun-24	KE9400002540	June 16, 2023	June 20, 2024	21	2,970	2,996	I		-
19-Sep-24	KE9400003985	September 22, 2023	September 19, 2024	112	3,057	3,084			-
19-Dec-24	KE9400005105	December 22, 2023	December 19, 2024	203	3,152	3,179			-
20-Mar-25	KE9400006327	March 22, 2024	March 20, 2025	294	3,246	3,274			
INGLE STOCK FUTURE (SC	OM)								
20-Jun-24	KE9400002763	June 16, 2023	June 20, 2024	21	18.19	18.65			2
19-Sep-24 19-Dec-24	KE9400004108 KE9400005329	September 22, 2023 December 22, 2023	September 19, 2024 December 19, 2024	112 203	18.70 19.00	18.58 19.33	1	18,700	
20-Mar-25	KE9400006657	March 22, 2024	March 20, 2025	294	19.74	20.09			-
		<u> </u>		<u>'</u>			<u> </u>		
SINGLE STOCK FUTURE (EG 20-Jun-24	KE9400002987	June 16, 2023	June 20, 2024	21	43.88	43.90			
19-Sep-24	KE9400002987	September 22, 2023	September 19, 2024	112	45.59	45.61			-
19-Dec-24	KE9400005543	December 22, 2023	December 19, 2024	203	47.43	47.45			
20-Mar-25	KE9400006988	March 22, 2024	March 20, 2025	294	49.28	49.31			-
SINGLE STOCK FUTURE (KC	'RG\								
20-Jun-24	KE9400002870	June 16, 2023	June 20, 2024	21	34.00	37.03	5	170,000	
19-Sep-24	KE9400004215	September 22, 2023	September 19, 2024	112	40.00	39.38	1	40,000	
19-Dec-24 20-Mar-25	KE9400005436 KE9400006764	December 22, 2023 March 22, 2024	December 19, 2024 March 20, 2025	203 294	39.53 41.08	40.96 42.57			-
20-Mar-25	KE9400006764	Mdrch 22, 2024	March 20, 2025	294	41.08	42.5/			
SINGLE STOCK FUTURE (EA	BL)								
20-Jun-24	KE9400003100	June 16, 2023	June 20, 2024	21	155.15	155.95			
19-Sep-24 19-Dec-24	KE9400004546 KE9400005766	September 22, 2023 December 22, 2023	September 19, 2024 December 19, 2024	112 203	159.95 166.40	160.80 167.30			-
20-Mar-25	KE9400003788	March 22, 2024	March 20, 2025	294	172.90	173.85			-
		·		'					
SINGLE STOCK FUTURE (BA									
20-Jun-24	KE9400003217 KE9400004652	June 16, 2023 September 22, 2023	June 20, 2024 September 19, 2024	21 112	369.80 379.10	368.15 377.45			1
19-Sep-24 19-Dec-24	KE9400004852	December 22, 2023	December 19, 2024	203	394.40	392.65			
20-Mar-25	KE9400007325	March 22, 2024	March 20, 2025	294	409.85	408.05			-
	•	'							
SINGLE STOCK FUTURE (AB									
20-Jun-24	KE9400003092	June 16, 2023	June 20, 2024	21	13.55	13.76			
19-Sep-24 19-Dec-24	KE9400004439 KE9400005659	September 22, 2023 December 22, 2023	September 19, 2024 December 19, 2024	112 203	14.08	14.30 14.66			-
20-Mgr-25	KE9400007093	March 22, 2024	March 20, 2025	203	15.01	15.24			-
SINGLE STOCK FUTURE (NO									
20-Jun-24	KE9400003324	June 16, 2023	June 20, 2024	21	42.50	41.78	1	42,500	
19-Sep-24	KE9400004769	September 22, 2023	September 19, 2024	112	43.34	43.41			-
19-Dec-24 20-Mar-25	KE9400005980 KE9400007432	December 22, 2023 March 22, 2024	December 19, 2024 March 20, 2025	203 294	45.09 46.85	45.16 46.93			
20 mai 20	127-100007-402	1110101122, 2024	11101011 20, 2020	2,4	-10.00	-10.70			
SINGLE STOCK FUTURE (CO									
20-Jun-24	KE9400003548	June 16, 2023	June 20, 2024	21	13.75	14.01			
19-Sep-24	KE9400004876	September 22, 2023	September 19, 2024	112	14.29	14.56			-
19-Dec-24 20-Mar-25	KE9400006095 KE9400007549	December 22, 2023 March 22, 2024	December 19, 2024 March 20, 2025	203 294	14.87 15.45	15.14 15.74			
20-Mai-25	NE740000/549	MGFC11 ZZ, 2024	MGICTI 20, 2025	274	10.45	13./4			-
SINGLE STOCK FUTURE (SC	CBK)								
20-Jun-24	KE9400003654	June 16, 2023	June 20, 2024	21	188.40	188.50			
19-Sep-24	KE9400004983	September 22, 2023	September 19, 2024	112	195.75	195.80			-
19-Dec-24	KE9400006103	December 22, 2023	December 19, 2024	203	197.60	197.70			-
20-Mar-25	KE9400007655	March 22, 2024	March 20, 2025	294	205.35	205.45			-
INGLE STOCK FUTURE (IM	HP)								
20-Jun-24	KE940003878	June 16, 2023	June 20, 2024	21	19.40	19.15			-
19-Sep-24	KE9400005097	September 22, 2023	September 19, 2024	112	20.15	19.90			-
19-Dec-24	KE9400006210	December 22, 2023	December 19, 2024	203	20.96	20.70			
20-Mar-25	KE9400007762	March 22, 2024	March 20, 2025	294	21.78	21.51			
	Total Today 8	Volumes Previous 44		Total Va	Previous 1,556,100		Total Open Today	Interest Previous 413	

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

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