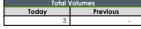
NSCE nairobi securities exchange vouer Operation	5							ne	NSE Derivatives Market
Contract Type	ISIN	Listing Date	DERIVATIVES Expiry Date	PRICELIST Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts December 27, 2023
INDEX (N25I)									
21-Mar-24 20-Jun-24	KE9400001435 KE9400002656	March 17, 2023 June 16, 2023	March 21, 2024 June 20, 2024	85 176	2,428 2,498	2,428 2,497			
19-Sep-24	KE9400004090	September 22, 2023	September 19, 2024	267	2,568	2,567			-
19-Dec-24	KE9400005212	December 22, 2023	December 19, 2024	358	2,639	2,638			
INDEX (25MN)									
21-Mar-24	KE9400001328	March 17, 2023	March 21, 2024	85	2,428	2,428			2
20-Jun-24	KE9400002540	June 16, 2023	June 20, 2024 September 19, 2024	176	2,498	2,497			-
19-Sep-24 19-Dec-24	KE9400003985 KE9400005105	September 22, 2023 December 22, 2023	December 19, 2024	267 358	2,568 2,639	2,567 2,638			-
					-,	_/****			
SINGLE STOCK FUTURE (SCON	A)			05	14.07	1405			
21-Mar-24 20-Jun-24	KE9400001542 KE9400002763	March 17, 2023 June 16, 2023	March 21, 2024 June 20, 2024	85 176	14.07 14.61	14.05 14.58			
19-Sep-24	KE9400004108	September 22, 2023	September 19, 2024	267	15.15	15.13			-
19-Dec-24	KE9400005329	December 22, 2023	December 19, 2024	358	15.72	15.69			
SINGLE STOCK FUTURE (EQTY)									
21-Mar-24	KE9400001765	March 17, 2023	March 21, 2024	85	34.00	35.26	3	102,000	3
20-Jun-24	KE9400002987	June 16, 2023	June 20, 2024	176	36.41	36.59			-
19-Sep-24	KE9400004322	September 22, 2023	September 19, 2024	267	37.77	37.96			-
19-Dec-24	KE9400005543	December 22, 2023	December 19, 2024	358	39.18	39.37			
SINGLE STOCK FUTURE (KCBG	5								
21-Mar-24	KE9400001658	March 17, 2023	March 21, 2024	85	22.39	22.66			5
20-Jun-24 19-Sep-24	KE9400002870 KE9400004215	June 16, 2023 September 22, 2023	June 20, 2024 September 19, 2024	176 267	23.25 24.12	23.52 24.40			
19-Dec-24	KE9400005436	December 22, 2023	December 19, 2024	358	25.02	25.30			-
SINGLE STOCK FUTURE (EABL)	KE9400001989	Marob 17, 2022	March 21, 2024	05	118.95	118.20	r		
21-Mar-24 20-Jun-24	KE9400003100	March 17, 2023 June 16, 2023	June 20, 2024	85 176	123.50	122.65			-
19-Sep-24	KE9400004546	September 22, 2023	September 19, 2024	267	128.10	127.25			-
19-Dec-24	KE9400005766	December 22, 2023	December 19, 2024	358	132.90	132.00			
SINGLE STOCK FUTURE (BATK)					T				
21-Mar-24	KE9400002094	March 17, 2023	March 21, 2024	85	417.85	419.95			4
20-Jun-24 19-Sep-24	KE9400003217 KE9400004652	June 16, 2023 September 22, 2023	June 20, 2024 September 19, 2024	176 267	433.90 450.15	435.85 452.15			-
19-Dec-24	KE9400005873	December 22, 2023	December 19, 2024	358	466.90	469.00			
	`								
SINGLE STOCK FUTURE (ABSA 21-Mar-24	KE9400001872	March 17, 2023	March 21, 2024	85	11.53	11.61	I		
20-Jun-24	KE9400003092	June 16, 2023	June 20, 2024	176	11.98	12.05			-
19-Sep-24	KE9400004439	September 22, 2023	September 19, 2024	267	12.42	12.50			-
19-Dec-24	KE9400005659	December 22, 2023	December 19, 2024	358	12.89	12.97			
SINGLE STOCK FUTURE (NCBA	•								
21-Mar-24	KE9400002102	March 17, 2023	March 21, 2024	85	41.63	41.48			_
20-Jun-24	KE9400003324	June 16, 2023	June 20, 2024	176	43.23	43.05			-
19-Sep-24	KE9400004769	September 22, 2023	September 19, 2024	267	44.85	44.66			-
19-Dec-24	KE9400005980	December 22, 2023	December 19, 2024	358	46.52	46.32			
	n)								
SINGLE STOCK FUTURE (COOR 21-Mar-24	P) KE9400002219	March 17, 2023	March 21, 2024	85	11.59	11.46			
21-Mdr-24 20-Jun-24	KE9400002219 KE9400003548	June 16, 2023	June 20, 2024	176	11.59	11.46			
19-Sep-24	KE9400004876	September 22, 2023	September 19, 2024	267	12.48	12.34			
19-Dec-24	KE9400006095	December 22, 2023	December 19, 2024	358	12.94	12.80			
SINGLE STOCK FUTURE (SCBK)	1								
21-Mar-24) KE9400002326	March 17, 2023	March 21, 2024	85	167.55	166.15	1		-
20-Jun-24	KE9400003654	June 16, 2023	June 20, 2024	176	173.95	172.45			-
19-Sep-24	KE9400004983	September 22, 2023	September 19, 2024	267	180.50	178.90			-
19-Dec-24	KE9400006103	December 22, 2023	December 19, 2024	358	187.20	185.55			
SINCLE STOCK FUTURE (1999)									
SINGLE STOCK FUTURE (IMHP) 21-Mar-24) KE9400002433	March 17, 2023	March 21, 2024	85	18.10	18.15			-
20-Jun-24	KE9400003878	June 16, 2023	June 20, 2024	176	18.80	18.83			-
19-Sep-24	KE9400005097	September 22, 2023	September 19, 2024	267	19.50	19.54			-
19-Dec-24	KE9400006210	December 22, 2023	December 19, 2024	358	20.23	20.27			
	Total	Volumes	Γ	Total Va	lue		Total Open	Interest	
1	Today	Previous		Today	Previous		Today	Previous	



Today 102,000 Previous



Abbr. MTM: 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 volume weighted average price (VWAP) while contracts that have not traded will be marked to market based on the NSE's fair value calculation. SSF-1000 below Kes.100

SSF- 100) below Kes.100
100	above Kes.100

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MINI-IND	EX - 10

Nominal:

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