NSE nairobi securities exchange Discover Opportunity	5							NSE Derivatives Market	
Contract Type	ISIN	Listing Date	DERIVATIVES Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts January 9, 20
NDEX (N25I)									
21-Mar-24 20-Jun-24	KE9400001435 KE9400002656	March 17, 2023 June 16, 2023	March 21, 2024 June 20, 2024	72 163	2,461 2,533	2,489 2,562			-
19-Sep-24	KE9400004090	September 22, 2023	September 19, 2024	254	2,606	2,636			-
19-Dec-24	KE9400005212	December 22, 2023	December 19, 2024	345	2,683	2,714			
NDEX (25MN)									
21-Mar-24 20-Jun-24	KE9400001328 KE9400002540	March 17, 2023 June 16, 2023	March 21, 2024 June 20, 2024	72 163	2,461 2,533	2,489 2,562			
19-Sep-24	KE9400003985	September 22, 2023	September 19, 2024	254	2,606	2,636			
19-Dec-24	KE9400005105	December 22, 2023	December 19, 2024	345	2,683	2,714			
INGLE STOCK FUTURE (SCO	M)								
21-Mar-24 20-Jun-24	KE9400001542 KE9400002763	March 17, 2023 June 16, 2023	March 21, 2024 June 20, 2024	72 163	13.60 13.99	13.72 14.21	2	27,200	
19-Sep-24	KE9400004108	September 22, 2023	September 19, 2024	254	13.89	14.12			
19-Dec-24	KE9400005329	December 22, 2023	December 19, 2024	345	14.43	14.67			
INGLE STOCK FUTURE (EQTY	7)								
21-Mar-24	KE9400001765	March 17, 2023	March 21, 2024	72	36.64	36.81			
20-Jun-24 19-Sep-24	KE9400002987 KE9400004322	June 16, 2023 September 22, 2023	June 20, 2024 September 19, 2024	163 254	34.00 35.31	34.18 35.49			
19-Dec-24	KE9400005543	December 22, 2023	December 19, 2024	345	36.68	36.87			
SINGLE STOCK FUTURE (KCBC	G)								
21-Mar-24	KE9400001658	March 17, 2023	March 21, 2024	72	22.15	22.25	1	22,150	
20-Jun-24 19-Sep-24	KE9400002870 KE9400004215	June 16, 2023 September 22, 2023	June 20, 2024 September 19, 2024	163 254	22.48 23.35	22.97 23.86			· · · · · · · · · · · · · · · · · · ·
19-Dec-24	KE9400005436	December 22, 2023	December 19, 2024	345	23.35	23.00			
SINGLE STOCK FUTURE (EABL									
21-Mar-24	KE9400001989	March 17, 2023	March 21, 2024	72	121.75	123.60			
20-Jun-24	KE9400003100	June 16, 2023	June 20, 2024	163	126.45	128.35			
19-Sep-24 19-Dec-24	KE9400004546 KE9400005766	September 22, 2023 December 22, 2023	September 19, 2024 December 19, 2024	254 345	130.05 135.10	132.05 137.15			
SINGLE STOCK FUTURE (BATK 21-Mar-24) KE9400002094	March 17, 2023	March 21, 2024	72	446.85	449.65			
20-Jun-24	KE9400003217	June 16, 2023	June 20, 2024	163	411.60	414.45			
19-Sep-24 19-Dec-24	KE9400004652 KE9400005873	September 22, 2023 December 22, 2023	September 19, 2024 December 19, 2024	254 345	422.35 438.80	425.35 441.90			
17-060-24	KL7400003073	December 22, 2023	December 17, 2024	040	400.00	441.70			
SINGLE STOCK FUTURE (ABSA 21-Mar-24	KE9400001872	March 17, 2023	March 21, 2024	72	11.83	11.99			
20-Jun-24	KE9400003092	June 16, 2023	June 20, 2024	163	11.03	11.28			
19-Sep-24	KE9400004439	September 22, 2023	September 19, 2024	254	11.54	11.72			
19-Dec-24	KE9400005659	December 22, 2023	December 19, 2024	345	11.79	11.96			
SINGLE STOCK FUTURE (NCB)	-			70	00.00	00.71			
21-Mar-24 20-Jun-24	KE9400002102 KE9400003324	March 17, 2023 June 16, 2023	March 21, 2024 June 20, 2024	72 163	38.90 38.10	38.71 37.91			
19-Sep-24	KE9400004769	September 22, 2023	September 19, 2024	254	39.57	39.36			
19-Dec-24	KE9400005980	December 22, 2023	December 19, 2024	345	41.11	40.89			
SINGLE STOCK FUTURE (COO									
21-Mar-24 20-Jun-24	KE9400002219 KE9400003548	March 17, 2023 June 16, 2023	March 21, 2024 June 20, 2024	72 163	11.63 10.56	11.69 10.62			
19-Sep-24	KE9400004876	September 22, 2023	September 19, 2024	254	10.97	11.03			
19-Dec-24	KE9400006095	December 22, 2023	December 19, 2024	345	11.39	11.46			
SINGLE STOCK FUTURE (SCBK	-								
21-Mar-24 20-Jun-24	KE9400002326 KE9400003654	March 17, 2023 June 16, 2023	March 21, 2024 June 20, 2024	72 163	168.25 158.35	167.30 157.35			
20-Jun-24 19-Sep-24	KE9400003854 KE9400004983	September 22, 2023	September 19, 2024	254	158.35	163.40			
19-Dec-24	KE9400006103	December 22, 2023	December 19, 2024	345	164.80	163.75			
SINGLE STOCK FUTURE (IMHP									
21-Mar-24	KE9400002433	March 17, 2023	March 21, 2024	72	18.01	18.02			
20-Jun-24 19-Sep-24	KE9400003878 KE9400005097	June 16, 2023 September 22, 2023	June 20, 2024 September 19, 2024	163 254	16.40 17.03	16.41 17.04			· · · · · · · · · · · · · · · · · · ·
19-Dec-24	KE9400006210	December 22, 2023	December 19, 2024	345	17.69	17.70			
		/olumes		Total Va		I	Total Open		
	Today 3	Previous 3	H	Today 49,350	Previous 49,700	-	Today 46	Previous 43	
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Abbr. MTM : Mark To Market									
Open interest: total number of long of		standing at the end of a particula	ar trading day						
Average Traded Price: Means the Vo Contracts that have traded on a parti	-	at hased on the volume weighter	average price (V/N/AD) while	ntracts that have not	traded will be me	ked to market he	ed on the NCE's fair	alue calculation	
contracts that have traded on a parti	SSF- 1000 below Kes.100	a based on the volume weighted	average price (V WAP) WILLE CO	nicialis that have not	a aded will be mai	Red to market Das	bed on the NSE STAIR V	מוטב נמונטומנוטח.	
	100 above Kes.100 INDEX-100								
Nominal:	MINI-INDEX - 10								