nairobi securities exchange			DED. 11. 12. 12. 12. 12. 12. 12. 12. 12. 12	NIFFELY DEPOS				ne	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 March 14, 20
IDEX (N25I)	WEG-12000/424		5 00 0005	, [2 522	2 (51			March 1-1, 20
20-Mar-25 20-Jun-25	KE9400006434 KE9400007986	March 22, 2024 June 21, 2024	March 20, 2025 June 19, 2025	6 97	3,533 3,566	3,651 3,684	+		
18-Sep-25	KE9400009214	September 20, 2024	September 18, 2025	357	3,606	3,726	1		
18-Dec-25	KE9600001870	December 20, 2024	December 18, 2025	356	3,662	3,786			
DEX (25MN)									
20-Mar-25	KE9400006327	March 22, 2024	March 20, 2025	6	3,533	3,651			
20-Jun-25 18-Sep-25	KE9400007870 KE9400009107	June 21, 2024 September 20, 2024	June 19, 2025 September 18, 2025	97 357	3,566 3,606	3,684 3,726			
18-Dec-25	KE9600001763	December 20, 2024	December 18, 2025	356	3,662	3,786			
DEX (10MN)									
20-Mar-25	KE9600003108	March 22, 2024	March 20, 2025	79	1,336	1,382	1		
20-Jun-25	KE9600003215	June 21, 2024	June 19, 2025	170	1,348	1,395			
18-Sep-25 18-Dec-25	KE9600003322 KE9600003439	September 20, 2024 December 20, 2024	September 18, 2025 December 18, 2025	261 352	1,363 1,385	1,411 1,433		+	
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NGLE STOCK FUTURE (SCOM) 20-Mar-25) KE9400006657	March 22, 2024	March 20, 2025	4	17.78	18.11		<u> </u>	
20-Mai-25 20-Jun-25	KE9400008109	June 21, 2024	June 19, 2025	6 97	18.16	18.50			
18-Sep-25	KE9400009438	September 20, 2024	September 18, 2025	357	18.57	18.92			
18-Dec-25	KE9600001987	December 20, 2024	December 18, 2025	356	19.07	19.44			
NGLE STOCK FUTURE (EQTY)									
20-Mar-25 20-Jun-25	KE9400006988 KE9400008323	March 22, 2024 June 21, 2024	March 20, 2025 June 19, 2025	6 97	47.68 44.67	48.67 45.68			
18-Sep-25	KE9400008323	September 20, 2024	September 18, 2025	357	45.68	46.73			
18-Dec-25	KE9600002100	December 20, 2024	December 18, 2025	356	46.92	48.01			
NGLE STOCK FUTURE (KCBG)	1								
20-Mar-25	KE9400006764	March 22, 2024	March 20, 2025	6	41.50	44.91	84	3,375,250	
20-Jun-25	KE9400008216	June 21, 2024	June 19, 2025	97 357	40.06 40.97	45.86 46.92			
18-Sep-25 18-Dec-25	KE9400009545 KE9600002092	September 20, 2024 December 20, 2024	September 18, 2025 December 18, 2025	356	40.97	48.19			
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NGLE STOCK FUTURE (EABL) 20-Mar-25	KE9400007218	March 22, 2024	March 20, 2025	6	185.80	190.40			
20-Mai-25 20-Jun-25	KE9400007218	June 21, 2024	June 19, 2025	97	189.75	194.40			
18-Sep-25	KE9400009982	September 20, 2024	September 18, 2025	357	188.05	192.90			
18-Dec-25	KE9600002324	December 20, 2024	December 18, 2025	356	193.15	198.20			
NGLE STOCK FUTURE (BATK)									
20-Mar-25 20-Jun-25	KE9400007325 KE9400008653	March 22, 2024 June 21, 2024	March 20, 2025 June 19, 2025	6 97	370.35 332.95	376.80 339.50			
18-Sep-25	KE9600001102	September 20, 2024	September 18, 2025	357	335.50	342.30			
18-Dec-25	KE9600002548	December 20, 2024	December 18, 2025	356	344.60	351.70			
NGLE STOCK FUTURE (ABSA)									
20-Mar-25	KE9400007093	March 22, 2024	March 20, 2025	6 97	19.27	19.37	4	77,100	
20-Jun-25 18-Sep-25	KE9400008430 KE9400009875	June 21, 2024 September 20, 2024	June 19, 2025 September 18, 2025	357	18.12 18.53	18.41 18.84			
18-Dec-25	KE9600002217	December 20, 2024	December 18, 2025	356	19.03	19.35			
INGLE STOCK FUTURE (NCBA)	1								
20-Mar-25	KE9400007432	March 22, 2024	March 20, 2025	6	51.84	51.93			
20-Jun-25	KE9400008760 KE9600001219	June 21, 2024	June 19, 2025 September 18, 2025	97	49.90	49.99			
18-Sep-25 18-Dec-25	KE9600001219	September 20, 2024 December 20, 2024	December 18, 2025	357 356	51.04 52.41	51.15 52.55			
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NGLE STOCK FUTURE (COOP) 20-Mar-25	KE9400007549	March 22, 2024	March 20, 2025	6	15.56	16.96	37	579,050	
20-Jun-25	KE9400008877	June 21, 2024	June 19, 2025	97	13.88	15.80	37	377,030	
18-Sep-25	KE9600001326	September 20, 2024	September 18, 2025	357	14.19	16.17			
18-Dec-25	KE9600002878	December 20, 2024	December 18, 2025	356	14.58	16.61			
INGLE STOCK FUTURE (SCBK)						***	- •	100 10 - 1	
20-Mar-25 20-Jun-25	KE9400007655 KE9400008984	March 22, 2024 June 21, 2024	March 20, 2025 June 19, 2025	6 97	271.20 253.60	310.10 293.30	7	198,400	
18-Sep-25	KE9600001433	September 20, 2024	September 18, 2025	357	259.40	300.05			
18-Dec-25	KE9600002985	December 20, 2024	December 18, 2025	356	266.40	308.25			
NGLE STOCK FUTURE (IMHP)									
20-Mar-25	KE9400007762	March 22, 2024	March 20, 2025	6	35.11	36.18			
20-Jun-25 18-Sep-25	KE9400009099 KE9600001540	June 21, 2024 September 20, 2024	June 19, 2025 September 18, 2025	97 357	33.27 34.02	34.35 35.15			
18-Sep-25 18-Dec-25	KE9600001540	December 20, 2024	December 18, 2025	356	34.02	36.11			
							T-1-10	Internal	
	Total This week	Volumes Previous		Total Value This Week	Previous		Total Open This Week	Interest Previous	
	132	9		4,229,800	381,660		245	312	
.bbr.									
bbr. I TM : Mark To Market									
pen interest: total number of long o		outstanding at the end of a part	cular trading day						
verage Traded Price: Means the Volu entracts that have traded on a partic		rket based on the volume word	ited average price (VWAP) while	contracts that have not tr	aded will be mark	ed to market has	ed on the NSF's fair :	alue calculation	
	July will be marked to mid	SSF- 1000 below Kes.100	Sterage price (v vvar) Willie	under more more u	will be malk	to market Das	511 tile (NSE 3 Idll N	carcalation.	
ominal:		100 above Kes.100 INDEX-100 Mini Index 10							

100 above Kes.100 INDEX-100 Mini Index 10

Nominal

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