nairobi securities exchange	5		DEDITATIVE	DDICELIST.				next NSE Derivatives Market	
Contract Type	ISIN	Listing Date	DERIVATIVES I Expiry Date	Days to Expiry	MTM Price	Previous Price		Total Value	Open Interest Contracts July 4, 202
NDEX (N25I)									July 4, 20.
21-Sep-23	KE8000003767	September 16, 2022	September 21, 2023	79	2,805	2,792			-
21-Dec-23 21-Mar-24	KE9100007765 KE9400001435	December 16, 2022 March 17, 2023	December 21, 2023 March 21, 2024	170	2,857 2,908	2,843 2,894			-
20-Jun-24	KE9400001435	June 16, 2023	June 20, 2024	261 352	2,960	2,894			
20 00 2	1127-100002000	30110 10, 2020	30110 20, 202 1	002	2,700	2,7 17	1	<u> </u>	
IDEX (25MN)									
21-Sep-23	KE8000003650	September 16, 2022	September 21, 2023	79	2,805	2,792			
21-Dec-23 21-Mar-24	KE9100007658 KE9400001328	December 16, 2022 March 17, 2023	December 21, 2023 March 21, 2024	170 261	2,857 2,908	2,843 2,894			-
20-Jun-24	KE9400001328	June 16, 2023	June 20, 2024	352	2,700	2,947			_
							l		
INGLE STOCK FUTURE (SCOM									
21-Sep-23 21-Dec-23	KE8000003874	September 16, 2022	September 21, 2023	79	18.22	18.18			
21-Dec-23 21-Mar-24	KE9100007872 KE9400001542	December 16, 2022 March 17, 2023	December 21, 2023 March 21, 2024	170 261	18.75 19.29	18.71 19.24			
20-Jun-24	KE9400002763	June 16, 2023	June 20, 2024	352	19.84	19.79			
							l		
NGLE STOCK FUTURE (EQTY)									
21-Sep-23	KE8000004096 KE9100007989	September 16, 2022	September 21, 2023	79 170	40.14	39.23			1
21-Dec-23 21-Mar-24	KE9100007989 KE9400001765	December 16, 2022 March 17, 2023	December 21, 2023 March 21, 2024	261	41.30 42.48	40.36 41.52			<u> </u>
20-Jun-24	KE9400001763	June 16, 2023	June 20, 2024	352	43.70	42.71			-
	<u>'</u>								
INGLE STOCK FUTURE (KCBG)			0 1 1 2 22						
21-Sep-23	KE8000004104	September 16, 2022	September 21, 2023	79	30.15	30.01			1
21-Dec-23 21-Mar-24	KE9100008094 KE9400001658	December 16, 2022 March 17, 2023	December 21, 2023 March 21, 2024	170 261	30.02 30.88	29.87 30.73			-
20-Jun-24	KE9400001838	June 16, 2023	June 20, 2024	352	31.77	31.61			-
INGLE STOCK FUTURE (EABL)									
21-Sep-23	KE8000004328	September 16, 2022	September 21, 2023	79	152.95	156.60			-
21-Dec-23 21-Mar-24	KE9100008102 KE9400001989	December 16, 2022 March 17, 2023	December 21, 2023 March 21, 2024	170 261	157.40 161.90	161.15 165.75			
20-Jun-24	KE9400001787	June 16, 2023	June 20, 2024	352	166.55	170.50			
INGLE STOCK FUTURE (BATK)									
21-Sep-23	KE8000004435	September 16, 2022	September 21, 2023	79	447.20	433.05			=
21-Dec-23	KE9100008219	December 16, 2022	December 21, 2023	170	460.20	445.55			-
21-Mar-24	KE9400002094	March 17, 2023	March 21, 2024	261	473.35	458.30			-
20-Jun-24	KE9400003217	June 16, 2023	June 20, 2024	352	486.95	471.50	1		-
INGLE STOCK FUTURE (ABSA)									
21-Sep-23	KE8000004542	September 16, 2022	September 21, 2023	79	12.09	11.94			-
21-Dec-23	KE9100008326	December 16, 2022	December 21, 2023	170	12.44	12.28			-
21-Mar-24	KE9400001872	March 17, 2023	March 21, 2024	261	12.79	12.63			-
20-Jun-24	KE9400003092	June 16, 2023	June 20, 2024	352	13.16	13.00			-
INGLE STOCK FUTURE (NCBA) 21-Sep-23	KE800004658	Ctb1/ 0000	Ctb01 00001	79	37.21	37.79			
21-3ep-23 21-Dec-23	KE9100004658	September 16, 2022 December 16, 2022	September 21, 2023 December 21, 2023	170	38.29	38.88			
21-Mar-24	KE9400002102	March 17, 2023	March 21, 2024	261	39.39	39.99	 		-
20-Jun-24	KE9400003324	June 16, 2023	June 20, 2024	352	40.52	41.14			-
		23110 10, 2020	223 20, 2027	552	10.02		ı I	ı	
INGLE STOCK FUTURE (COOP)								
21-Sep-23	KE8000004765	September 16, 2022	September 21, 2023	79	12.49	12.44			-
21-Dec-23	KE9100008540	December 16, 2022	December 21, 2023	170	12.85	12.80			-
21-Mar-24	KE9400002219	March 17, 2023	March 21, 2024	261	13.22	13.17			-
20-Jun-24	KE9400003548	June 16, 2023	June 20, 2024	352	13.60	13.55	1		=
INCLE STOCK EUTIDE (CORK)									
INGLE STOCK FUTURE (SCBK) 21-Sep-23	KE8000004872	September 16, 2022	September 21, 2023	79	164.80	164.60		1	
21-Dec-23	KE9100008656	December 16, 2022	December 21, 2023	170	163.60	163.40	 		
21-Mar-24	KE9400002326	March 17, 2023	March 21, 2024	261	168.25	168.05			-
20-Jun-24	KE9400003654	June 16, 2023	June 20, 2024	352	173.10	172.90			-
INGLE STOCK FUTURE (IMHP)									
21-Sep-23	KE8000004989	September 16, 2022	September 21, 2023	79	18.69	18.03			-
21-Dec-23	KE9100008763	December 16, 2022	December 21, 2023	170	19.23	18.55	—	-	-
21-Mar-24	KE9400002433	March 17, 2023	March 21, 2024	261	19.78	19.08	—	-	-
20-Jun-24	KE9400003878	June 16, 2023	June 20, 2024	352	20.35	19.63	<u> </u>		<u> </u>
	Total Today	Volumes Previous		Total Va Today	lue Previous	ĺ	Total Open Int	erest revious	
	,		_						
	-	- 1		- 1	-		41	41	

ADDT.

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.100 100 above Kes.100 INDEX-100 MINI-INDEX - 10

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