nairobi securitie exchang	s							next Derivatives	
Contract Type	ISIN	Listing Date	DERIVATIVES Expiry Date	PRICELIST Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
NDEX (N25I)									July 2, 20
19-Sep-24	KE9400004090	September 22, 2023	September 19, 2024	79	2,914	2,924			-
19-Dec-24 20-Mar-25	KE9400005212 KE9400006434	December 22, 2023 March 22, 2024	December 19, 2024 March 20, 2025	170 261	3,007 3,099	3,018 3,110			-
20-Mar-25 20-Jun-25	KE9400006434	June 21, 2024	June 19, 2025	352	3,099	3,203			
	<u>'</u>								
NDEX (25MN)	KE9400003985	T contour 00 0000	C4b10 0004	79	2,914	0.004			
19-Sep-24 19-Dec-24	KE9400003985 KE9400005105	September 22, 2023 December 22, 2023	September 19, 2024 December 19, 2024	170	3,007	2,924 3,018			
20-Mar-25	KE9400006327	March 22, 2024	March 20, 2025	261	3,099	3,110			
20-Jun-25	KE9400007870	June 21, 2024	June 19, 2025	352	3,192	3,203			
INGLE STOCK FUTURE (SCC	\\								
19-Sep-24	KE9400004108	September 22, 2023	September 19, 2024	79	17.40	17.38			
19-Dec-24	KE9400005329	December 22, 2023	December 19, 2024	170	18.09	18.10			
20-Mar-25	KE9400006657	March 22, 2024	March 20, 2025	261	18.81	18.82			
20-Jun-25	KE9400008109	June 21, 2024	June 19, 2025	352	19.56	19.56			
INGLE STOCK FUTURE (EQT									
19-Sep-24	KE9400004322	September 22, 2023	September 19, 2024	79	41.65	43.61			
19-Dec-24 20-Mar-25	KE9400005543 KE9400006988	December 22, 2023 March 22, 2024	December 19, 2024 March 20, 2025	170 261	45.39 47.20	45.41 47.23			
20-Mar-25 20-Jun-25	KE9400008323	June 21, 2024	June 19, 2025	352	47.20	47.23			
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SINGLE STOCK FUTURE (KCB		I	0		03.55	00.5.			
19-Sep-24 19-Dec-24	KE9400004215 KE9400005436	September 22, 2023 December 22, 2023	September 19, 2024 December 19, 2024	79 170	31.50 33.68	32.36 33.70			
20-Mar-25	KE9400005438	March 22, 2024	March 20, 2025	261	35.03	35.04			
20-Jun-25	KE9400008216	June 21, 2024	June 19, 2025	352	36.41	36.43			
INGLE STOCK FUTURE (EAB 19-Sep-24	KE940004546	September 22, 2023	September 19, 2024	79	142.25	146.55			
19-Dec-24	KE9400004346	December 22, 2023	December 19, 2024	170	152.55	152.60			
20-Mar-25	KE9400007218	March 22, 2024	March 20, 2025	261	158.65	158.70			
20-Jun-25	KE9400008547	June 21, 2024	June 19, 2025	352	164.90	165.00			
SINGLE STOCK FUTURE (BAT	K)								
19-Sep-24	KE9400004652	September 22, 2023	September 19, 2024	79	354.75	366.20			
19-Dec-24	KE9400005873	December 22, 2023	December 19, 2024	170	381.15	381.30			
20-Mar-25 20-Jun-25	KE9400007325 KE9400008653	March 22, 2024 June 21, 2024	March 20, 2025 June 19, 2025	261 352	396.35 412.00	396.50 412.20			
	•	30110 21, 2024	3010 17, 2020	552	412.00	412,20			
INGLE STOCK FUTURE (ABS	A)								
19-Sep-24	KE9400004439	September 22, 2023 December 22, 2023	September 19, 2024	79 170	14.05	14.50			
19-Dec-24 20-Mar-25	KE9400005659 KE9400007093	March 22, 2024	December 19, 2024 March 20, 2025	261	14.89 15.48	14.89 15.49			
20-Jun-25	KE9400008430	June 21, 2024	June 19, 2025	352	16.09	16.10			
INGLE STOCK FUTURE (NCE	KE940004769	September 22, 2023	September 19, 2024	79	41 20	42.53			
19-Sep-24 19-Dec-24	KE9400005980	December 22, 2023	December 19, 2024	170	44.27	44.29			
20-Mar-25	KE9400007432	March 22, 2024	March 20, 2025	261	46.03	46.05			
20-Jun-25	KE9400008760	June 21, 2024	June 19, 2025	352	47.85	47.87			
INGLE STOCK FUTURE (CO	OP)								
19-Sep-24	KE9400004876	September 22, 2023	September 19, 2024	79	13.00	13.21	2	26,000	
19-Dec-24	KE9400006095	December 22, 2023	December 19, 2024	170	13.75	13.76			·
20-Mar-25 20-Jun-25	KE9400007549 KE9400008877	March 22, 2024 June 21, 2024	March 20, 2025 June 19, 2025	261 352	14.30 14.87	14.31 14.87			
		JULIE 21, 2024	JUNE 17, 2023	332	14.07	14.0/			
INGLE STOCK FUTURE (SCB		,							
19-Sep-24	KE9400004983	September 22, 2023	September 19, 2024	79	194.00	199.75			
19-Dec-24 20-Mar-25	KE9400006103 KE9400007655	December 22, 2023 March 22, 2024	December 19, 2024 March 20, 2025	170 261	201.85	201.95			
20-Jun-25	KE9400008984	June 21, 2024	June 19, 2025	352	218.20	218.30			
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INGLE STOCK FUTURE (IMH 19-Sep-24	P) KE9400005097	September 22, 2023	September 19, 2024	79	21.65	22.30			
19-Sep-24	KE9400005097	December 22, 2023	December 19, 2024	170	23.21	23.22		+	
20-Mar-25	KE9400007762	March 22, 2024	March 20, 2025	261	24.13	24.14			
20-Jun-25	KE9400009099	June 21, 2024	June 19, 2025	352	25.09	25.10			
		Volumes		Total Va		ı	Total Open		
	Today	Previous		Today 26,000	Previous		Today 72	Previous 70	

MTM: Mark To Market
Open interests 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 Ket.100
100 above Ket.100
Nominal:
MINI-NDEX-100

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