nairobi securitie exchang	es e							ne	Dorhratives Harbet
ontract Type	ISIN	Listing Date	DERIVATIVES Expiry Date	PRICELIST Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
IDEX (N25I)									September 10, 20
19-Sep-24 19-Dec-24	KE9400004090 KE9400005212	September 22, 2023 December 22, 2023	September 19, 2024 December 19, 2024	9 100	2,890 2,972	2,874 2,955			-
20-Mar-25	KE9400006434	March 22, 2024	March 20, 2025	191	3,066	3,049			
20-Jun-25	KE9400007986	June 21, 2024	June 19, 2025	282	3,159	3,142			-
NDEX (25MN)									
19-Sep-24	KE9400003985 KE9400005105	September 22, 2023 December 22, 2023	September 19, 2024	9	2,890	2,874			
19-Dec-24 20-Mar-25	KE9400005105 KE9400006327	March 22, 2023	December 19, 2024 March 20, 2025	100	3,066	3.049			
20-Jun-25	KE9400007870	June 21, 2024	June 19, 2025	282	3,159	3,142			-
INGLE STOCK FUTURE (SCC	OM)								
19-Sep-24	KE9400004108	September 22, 2023	September 19, 2024	9	15.32	14.90	4	61,300	
19-Dec-24 20-Mar-25	KE9400005329 KE9400006657	December 22, 2023 March 22, 2024	December 19, 2024 March 20, 2025	100	15.15 16.42	15.47 16.10	'	15,150	11
20-Jun-25	KE9400008109	June 21, 2024	June 19, 2025	282	17.07	16.74			
INGLE STOCK FUTURE (EQT	٧١								
19-Sep-24	KE9400004322	September 22, 2023	September 19, 2024	9	40.15	43.31	21	843,150	
19-Dec-24 20-Mar-25	KE9400005543 KE9400006988	December 22, 2023 March 22, 2024	December 19, 2024 March 20, 2025	100	45.29 47.15	45.15 47.01			
20-Mar-25 20-Jun-25	KE9400008323	June 21, 2024	June 19, 2025	282	47.15	48.88			
INCLESTOCK FUTURE (VCD	·C)	•		•	·				
INGLE STOCK FUTURE (KCB 19-Sep-24	KE9400004215	September 22, 2023 December 22, 2023	September 19, 2024	9	33.00 36.28	35.00	10	330,000	
19-Dec-24	KE9400005436 KE9400006764	December 22, 2023 March 22, 2024	September 19, 2024 December 19, 2024 March 20, 2025	100	36.28 37.77	36.40 37.90			10
20-Mar-25 20-Jun-25	KE9400006764 KE9400008216	March 22, 2024 June 21, 2024	March 20, 2025 June 19, 2025	191	37.77	37.90			- 10
		00110 217,2021	00110 117,2020						
INGLE STOCK FUTURE (EAB 19-Sep-24	L) KE9400004546	September 22, 2023	September 19, 2024	0	142.65	140.20			
19-Dec-24	KE9400005766	December 22, 2023	December 19, 2024	100	148.10	145.55			-
20-Mar-25 20-Jun-25	KE9400007218 KE9400008547	March 22, 2024 June 21, 2024	March 20, 2025 June 19, 2025	191 282	154.15 160.30	151.55 157.55			
20-Jun-25	KEY400008547	June 21, 2024	June 19, 2025	282	160.30	157.55			-
INGLE STOCK FUTURE (BAT	K)								
19-Sep-24	KE9400004652	September 22, 2023	September 19, 2024	9	346.00	345.65			
19-Dec-24 20-Mar-25	KE9400005873 KE9400007325	December 22, 2023 March 22, 2024	December 19, 2024 March 20, 2025	100	359.15 373.90	358.80 373.55			-
20-Jun-25	KE9400008653	June 21, 2024	June 19, 2025	282	388.80	388.40			
INGLE STOCK FUTURE (ABS 19-Sep-24	KE9400004439	September 22, 2023	September 19, 2024	9	14.24	14.20			
19-Dec-24	KE9400005659	December 22, 2023	December 19, 2024	100	14.78	14.74			-
20-Mar-25 20-Jun-25	KE9400007093 KE9400008430	March 22, 2024 June 21, 2024	March 20, 2025 June 19, 2025	191 282	15.39 16.00	15.34 15.95			-
20-3011-23	KE7400008430	JULIE 21, 2024	JOINE 17, 2023	202	10.00	13.73			
INGLE STOCK FUTURE (NCE	BA)								
19-Sep-24	KE9400004769	September 22, 2023	September 19, 2024	9	44.63	44.60			
19-Dec-24 20-Mar-25	KE9400005980 KE9400007432	December 22, 2023 March 22, 2024	December 19, 2024 March 20, 2025	100	46.33 48.23	46.30 48.20			
20-Jun-25	KE9400008760	June 21, 2024	June 19, 2025	282	50.15	50.12			
INGLE STOCK FUTURE (CO	00)								
19-Sep-24	KE9400004876	September 22, 2023	September 19, 2024	9	13.34	13.29			
19-Dec-24	KE9400006095	December 22, 2023	December 19, 2024	100	13.85	13.80			
20-Mar-25 20-Jun-25	KE9400007549 KE940008877	March 22, 2024 June 21, 2024	March 20, 2025 June 19, 2025	191 282	14.42	14.37			-
20-3011-23	NE74000007/	JUINE 21, 2024	JULIE 17, 2025	202	14.77	14.74			-
INGLE STOCK FUTURE (SCB	K)								
19-Sep-24	KE9400004983	September 22, 2023		9	211.35	210.20			-
19-Dec-24 20-Mar-25	KE9400006103 KE9400007655	December 22, 2023 March 22, 2024	December 19, 2024 March 20, 2025	100 191	213.40 222.15	212.20 220.90			
20-Jun-25	KE9400008984	June 21, 2024	June 19, 2025	282	231.00	229.70			-
INGLE STOCK FUTURE (IMH	P)								
19-Sep-24	KE9400005097	September 22, 2023	September 19, 2024	9	22.12	22.07			
19-Dec-24	KE9400006210	December 22, 2023	December 19, 2024	100	22.96	22.91			-
20-Mar-25 20-Jun-25	KE9400007762 KE9400009099	March 22, 2024 June 21, 2024	March 20, 2025 June 19, 2025	191 282	23.90 24.85	23.85 24.80			-
20-3011-23	RE7400007077	JOINE 21, 2024	JOHE 17, 2023	202	24.00	24.00			
			_						
	Total V Today	/olumes Previous		Total Va Today	lue Previous		Total Open Today	Interest Previous	
	36	15		1,249,600	599,800		423	406	
			_						
.bbr. ITM: Mark To Market									
pen interest: total number of long		tstanding at the end of a particu	ular trading day						
verage Traded Price: Means the V							[	-	
ontracts that have traded on a par	SSF- 1000 below Kes.100	et based on the volume weight	ed average price (VWAP) while o	contracts that have no	t traded will be m	arked to market	based on the NSE's fai	r value calculatio	n.
	100 above Kes.100 INDEX-100								
lominal:	MINI-INDEX - 10								