

Contract Type		ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
INDEX (N25I)										February 28, 2024
21-Mar-24	KE9400001435	March 17, 2023	March 21, 2024	22	2,500	2,507				-
20-Jun-24	KE9400002656	June 16, 2023	June 20, 2024	113	2,577	2,584				-
19-Sep-24	KE9400004090	September 22, 2023	September 19, 2024	204	2,655	2,663				-
19-Dec-24	KE9400005212	December 22, 2023	December 19, 2024	295	2,737	2,744				-
INDEX (25MN)										
21-Mar-24	KE9400001328	March 17, 2023	March 21, 2024	22	2,500	2,507				2
20-Jun-24	KE9400002540	June 16, 2023	June 20, 2024	113	2,577	2,584				-
19-Sep-24	KE9400003985	September 22, 2023	September 19, 2024	204	2,655	2,663				-
19-Dec-24	KE9400005105	December 22, 2023	December 19, 2024	295	2,737	2,744				-
SINGLE STOCK FUTURE (SCOM)										
21-Mar-24	KE9400001542	March 17, 2023	March 21, 2024	22	13.03	13.19				25
20-Jun-24	KE9400002763	June 16, 2023	June 20, 2024	113	13.55	13.72				15
19-Sep-24	KE9400004108	September 22, 2023	September 19, 2024	204	13.46	13.63				-
19-Dec-24	KE9400005329	December 22, 2023	December 19, 2024	295	14.00	14.17				-
SINGLE STOCK FUTURE (EQTY)										
21-Mar-24	KE9400001765	March 17, 2023	March 21, 2024	22	40.32	40.50	19	766.150		11
20-Jun-24	KE9400002987	June 16, 2023	June 20, 2024	113	40.29	37.76	60	2,417.960		71
19-Sep-24	KE9400004322	September 22, 2023	September 19, 2024	204	39.40	39.26				-
19-Dec-24	KE9400005543	December 22, 2023	December 19, 2024	295	40.98	40.83				-
SINGLE STOCK FUTURE (KCBG)										
21-Mar-24	KE9400001658	March 17, 2023	March 21, 2024	22	20.60	20.20	2	41.200		15
20-Jun-24	KE9400002870	June 16, 2023	June 20, 2024	113	20.47	20.32				-
19-Sep-24	KE9400004215	September 22, 2023	September 19, 2024	204	21.28	21.13				-
19-Dec-24	KE9400005436	December 22, 2023	December 19, 2024	295	22.13	21.97				-
SINGLE STOCK FUTURE (EABL)										
21-Mar-24	KE9400001989	March 17, 2023	March 21, 2024	22	108.35	108.65				-
20-Jun-24	KE9400003100	June 16, 2023	June 20, 2024	113	112.70	113.05				-
19-Sep-24	KE9400004546	September 22, 2023	September 19, 2024	204	115.95	116.25				-
19-Dec-24	KE9400005766	December 22, 2023	December 19, 2024	295	120.60	120.95				-
SINGLE STOCK FUTURE (BATK)										
21-Mar-24	KE9400002094	March 17, 2023	March 21, 2024	22	412.35	411.50				9
20-Jun-24	KE9400003217	June 16, 2023	June 20, 2024	113	383.40	382.55				-
19-Sep-24	KE9400004652	September 22, 2023	September 19, 2024	204	393.60	392.70				-
19-Dec-24	KE9400005873	December 22, 2023	December 19, 2024	295	409.35	408.45				-
SINGLE STOCK FUTURE (ABSA)										
21-Mar-24	KE9400001872	March 17, 2023	March 21, 2024	22	12.70	12.66				11
20-Jun-24	KE9400003092	June 16, 2023	June 20, 2024	113	12.04	11.99				-
19-Sep-24	KE9400004439	September 22, 2023	September 19, 2024	204	12.52	12.47				-
19-Dec-24	KE9400005659	December 22, 2023	December 19, 2024	295	12.81	12.76				-
SINGLE STOCK FUTURE (NCBA)										
21-Mar-24	KE9400002102	March 17, 2023	March 21, 2024	22	39.47	38.83				-
20-Jun-24	KE9400003324	June 16, 2023	June 20, 2024	113	38.76	38.09				-
19-Sep-24	KE9400004769	September 22, 2023	September 19, 2024	204	40.30	39.61				-
19-Dec-24	KE9400005980	December 22, 2023	December 19, 2024	295	41.91	41.20				-
SINGLE STOCK FUTURE (COOP)										
21-Mar-24	KE9400002219	March 17, 2023	March 21, 2024	22	13.11	13.11				10
20-Jun-24	KE9400003548	June 16, 2023	June 20, 2024	113	12.12	12.12				-
19-Sep-24	KE9400004876	September 22, 2023	September 19, 2024	204	12.60	12.60				-
19-Dec-24	KE9400006095	December 22, 2023	December 19, 2024	295	13.10	13.11				-
SINGLE STOCK FUTURE (SCBK)										
21-Mar-24	KE9400002326	March 17, 2023	March 21, 2024	22	165.10	165.40				-
20-Jun-24	KE9400003654	June 16, 2023	June 20, 2024	113	155.30	155.65				-
19-Sep-24	KE9400004983	September 22, 2023	September 19, 2024	204	161.50	161.85				-
19-Dec-24	KE9400006103	December 22, 2023	December 19, 2024	295	161.95	162.30				-
SINGLE STOCK FUTURE (IMHP)										
21-Mar-24	KE9400002433	March 17, 2023	March 21, 2024	22	19.04	19.04				6
20-Jun-24	KE9400003878	June 16, 2023	June 20, 2024	113	17.50	17.50				-
19-Sep-24	KE9400005097	September 22, 2023	September 19, 2024	204	18.20	18.20				-
19-Dec-24	KE9400006210	December 22, 2023	December 19, 2024	295	18.93	18.93				-

Total Volumes	
Today	Previous
81	4

Total Value	
Today	Previous
3 225 310	121 410

Total Open Interest	
Today	Previous
175	149

Abbr.

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

Nominal:

MINI-INDEX - 10

DISCLAIMER: Utmost care has been taken in the preparation of this report. However, the Nairobi Securities Exchange does not warrant accuracy, adequacy or completeness of this information and expressly disclaims liability for errors or omissions in this information. No warranty of any kind, implied, express or statutory is given in conjunction with the information.