

		RENTAL AGREEMENT							
Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									September 19, 2024

INDEX (N25I)									
19-Sep-24	KE940004090	September 22, 2023	September 19, 2024	-	2,882	2,891			-
19-Dec-24	KE940005212	December 22, 2023	December 19, 2024	91	2,961	2,970			-
20-Mar-25	KE940006434	March 22, 2024	March 20, 2025	182	3,055	3,065			-
20-Jun-25	KE940007986	June 21, 2024	June 19, 2025	273	3,148	3,158			-
INDEX (25MN)									
19-Sep-24	KE940003985	September 22, 2023	September 19, 2024	-	2,882	2,891	5	144,100	-
19-Dec-24	KE940005105	December 22, 2023	December 19, 2024	91	2,961	2,970			-
20-Mar-25	KE940006327	March 22, 2024	March 20, 2025	182	3,055	3,065			-
20-Jun-25	KE940007870	June 21, 2024	June 19, 2025	273	3,148	3,158			-
SINGLE STOCK FUTURE (SCOM)									
19-Sep-24	KE940004108	September 22, 2023	September 19, 2024	-	15.20	15.25	28	425,600	-
19-Dec-24	KE940005329	December 22, 2023	December 19, 2024	91	15.76	15.82			70
20-Mar-25	KE940006167	March 22, 2024	March 20, 2025	182	16.41	16.47			-
20-Jun-25	KE940008109	June 21, 2024	June 19, 2025	273	17.06	17.13			-
SINGLE STOCK FUTURE (EQTY)									
19-Sep-24	KE940004322	September 22, 2023	September 19, 2024	-	43.25	43.01	38	1,643,500	-
19-Dec-24	KE940005543	December 22, 2023	December 19, 2024	91	43.35	40.70	25	1,083,750	-
20-Mar-25	KE940006988	March 22, 2024	March 20, 2025	182	46.70	46.45			-
20-Jun-25	KE940008323	June 21, 2024	June 19, 2025	273	48.55	48.29			-
SINGLE STOCK FUTURE (KCBG)									
19-Sep-24	KE9400044215	September 22, 2023	September 19, 2024	-	33.35	33.01			-
19-Dec-24	KE940005484	December 22, 2023	December 19, 2024	91	34.59	32.65			51
20-Mar-25	KE940006744	March 22, 2024	March 20, 2025	182	36.01	35.65			115
20-Jun-25	KE940008216	June 21, 2024	June 19, 2025	273	37.44	37.06			-
SINGLE STOCK FUTURE (EABL)									
19-Sep-24	KE940004546	September 22, 2023	September 19, 2024	-	154.25	159.80			-
19-Dec-24	KE940005766	December 22, 2023	December 19, 2024	91	159.95	165.75			-
20-Mar-25	KE940007218	March 22, 2024	March 20, 2025	182	166.50	172.55			-
20-Jun-25	KE940008547	June 21, 2024	June 19, 2025	273	173.15	179.40			-
SINGLE STOCK FUTURE (BATK)									
19-Sep-24	KE9400044652	September 22, 2023	September 19, 2024	-	347.00	349.85	5	173,500	-
19-Dec-24	KE9400055873	December 22, 2023	December 19, 2024	91	359.85	362.85			-
20-Mar-25	KE940007325	March 22, 2024	March 20, 2025	182	374.65	377.75			-
20-Jun-25	KE940008653	June 21, 2024	June 19, 2025	273	389.50	392.80			-
SINGLE STOCK FUTURE (ABSA)									
19-Sep-24	KE9400044439	September 22, 2023	September 19, 2024	-	14.30	14.20			-
19-Dec-24	KE940005659	December 22, 2023	December 19, 2024	91	14.83	14.73			-
20-Mar-25	KE940007093	March 22, 2024	March 20, 2025	182	15.44	15.34			-
20-Jun-25	KE940008430	June 21, 2024	June 19, 2025	273	16.05	15.95			-
SINGLE STOCK FUTURE (NCBA)									
19-Sep-24	KE940004769	September 22, 2023	September 19, 2024	-	41.00	41.01	1	41,000	-
19-Dec-24	KE940005980	December 22, 2023	December 19, 2024	91	42.52	42.54			-
20-Mar-25	KE940007432	March 22, 2024	March 20, 2025	182	44.27	44.29			-
20-Jun-25	KE940008760	June 21, 2024	June 19, 2025	273	46.03	46.05			-
SINGLE STOCK FUTURE (COOP)									
19-Sep-24	KE9400044876	September 22, 2023	September 19, 2024	-	13.25	13.20	3	39,750	-
19-Dec-24	KE940006095	December 22, 2023	December 19, 2024	91	13.74	13.70			30
20-Mar-25	KE940007549	March 22, 2024	March 20, 2025	182	14.31	14.26			-
20-Jun-25	KE940008877	June 21, 2024	June 19, 2025	273	14.87	14.82			-
SINGLE STOCK FUTURE (SCBK)									
19-Sep-24	KE9400044983	September 22, 2023	September 19, 2024	-	207.00	211.55			-
19-Dec-24	KE940006103	December 22, 2023	December 19, 2024	91	208.65	213.40			-
20-Mar-25	KE940007655	March 22, 2024	March 20, 2025	182	217.25	222.20			-
20-Jun-25	KE940008984	June 21, 2024	June 19, 2025	273	225.85	231.00			-
SINGLE STOCK FUTURE (IMHP)									
19-Sep-24	KE940005097	September 22, 2023	September 19, 2024	-	22.90	23.76			-
19-Dec-24	KE9400064210	December 22, 2023	December 19, 2024	91	23.75	24.64			-
20-Mar-25	KE940007762	March 22, 2024	March 20, 2025	182	24.73	25.65			-
20-Jun-25	KE940009099	June 21, 2024	June 19, 2025	273	25.71	26.67			-

Total Volumes	
Today	Previous
105	44

Total Value	
Today	Previous
3.551.200	1.637.850

Total Open Interest	
Today	Previous
266	412

INDEX-100
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.