

Contract Type		ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
										February 12, 2025
INDEX (N25I)										
20-Mar-25	KE9400006434	March 22, 2024	March 20, 2025	36		3,533				-
20-Jun-25	KE9400007986	June 21, 2024	June 19, 2025	127		3,567				-
18-Sep-25	KE9400009214	September 20, 2024	September 18, 2025	218		3,616				-
18-Dec-25	KE9600001870	December 20, 2024	December 18, 2025	309		3,678				-
INDEX (25MMN)										
20-Mar-25	KE9400006327	March 22, 2024	March 20, 2025	36		3,533				-
20-Jun-25	KE9400007870	June 21, 2024	June 19, 2025	127		3,567				-
18-Sep-25	KE9400009107	September 20, 2024	September 18, 2025	218		3,616				-
18-Dec-25	KE9600001763	December 20, 2024	December 18, 2025	309		3,678				-
INDEX (10MMN)										
20-Mar-25	KE9600003108	March 22, 2024	March 20, 2025	79		1,348				-
20-Jun-25	KE9600003215	June 21, 2024	June 19, 2025	170		1,361				-
18-Sep-25	KE9600003322	September 20, 2024	September 18, 2025	261		1,380				-
18-Dec-25	KE9600003439	December 20, 2024	December 18, 2025	352		1,403				-
SINGLE STOCK FUTURE (SCOM)										
20-Mar-25	KE9400006657	March 22, 2024	March 20, 2025	36		17.38				4
20-Jun-25	KE9400008109	June 21, 2024	June 19, 2025	127		17.75				-
18-Sep-25	KE9400009438	September 20, 2024	September 18, 2025	218		18.19				-
18-Dec-25	KE9600001987	December 20, 2024	December 18, 2025	309		18.21				-
SINGLE STOCK FUTURE (EQTY)										
20-Mar-25	KE9400006988	March 22, 2024	March 20, 2025	36		48.43				8
20-Jun-25	KE9400008323	June 21, 2024	June 19, 2025	127		45.44				-
18-Sep-25	KE9400009768	September 20, 2024	September 18, 2025	218		46.59				-
18-Dec-25	KE9600002100	December 20, 2024	December 18, 2025	309		47.92				-
SINGLE STOCK FUTURE (KCBG)										
20-Mar-25	KE9400006764	March 22, 2024	March 20, 2025	36		45.60				170
20-Jun-25	KE9400008216	June 21, 2024	June 19, 2025	127		46.58				-
18-Sep-25	KE9400009545	September 20, 2024	September 18, 2025	218		47.75				-
18-Dec-25	KE9600002092	December 20, 2024	December 18, 2025	309		49.10				-
SINGLE STOCK FUTURE (EABL)										
20-Mar-25	KE9400007218	March 22, 2024	March 20, 2025	36		185.80				-
20-Jun-25	KE9400008547	June 21, 2024	June 19, 2025	127		189.80				-
18-Sep-25	KE9400009982	September 20, 2024	September 18, 2025	218		188.55				-
18-Dec-25	KE9600002324	December 20, 2024	December 18, 2025	309		193.95				-
SINGLE STOCK FUTURE (BATK)										
20-Mar-25	KE9400007325	March 22, 2024	March 20, 2025	36		365.30				-
20-Jun-25	KE9400008653	June 21, 2024	June 19, 2025	127		327.90				-
18-Sep-25	KE9600001102	September 20, 2024	September 18, 2025	218		331.15				-
18-Dec-25	KE9600002548	December 20, 2024	December 18, 2025	309		340.65				-
SINGLE STOCK FUTURE (ABSA)										
20-Mar-25	KE9400007093	March 22, 2024	March 20, 2025	36		18.38				5
20-Jun-25	KE9400008430	June 21, 2024	June 19, 2025	127		17.41				-
18-Sep-25	KE9400009875	September 20, 2024	September 18, 2025	218		17.85				-
18-Dec-25	KE9600002217	December 20, 2024	December 18, 2025	309		18.36				-
SINGLE STOCK FUTURE (NCBA)										
20-Mar-25	KE9400007432	March 22, 2024	March 20, 2025	36		50.24				4
20-Jun-25	KE9400008760	June 21, 2024	June 19, 2025	127		48.29				-
18-Sep-25	KE9600001219	September 20, 2024	September 18, 2025	218		49.50				-
18-Dec-25	KE9600002654	December 20, 2024	December 18, 2025	309		50.91				-
SINGLE STOCK FUTURE (COOP)										
20-Mar-25	KE9400007549	March 22, 2024	March 20, 2025	36		16.16				111
20-Jun-25	KE9400008877	June 21, 2024	June 19, 2025	127		14.99				-
18-Sep-25	KE9600001326	September 20, 2024	September 18, 2025	218		15.37				-
18-Dec-25	KE9600002878	December 20, 2024	December 18, 2025	309		15.80				-
SINGLE STOCK FUTURE (SCBK)										
20-Mar-25	KE9400007655	March 22, 2024	March 20, 2025	36		286.30				1
20-Jun-25	KE9400008984	June 21, 2024	June 19, 2025	127		269.10				-
18-Sep-25	KE9600001433	September 20, 2024	September 18, 2025	218		275.90				-
18-Dec-25	KE9600002985	December 20, 2024	December 18, 2025	309		283.75				-
SINGLE STOCK FUTURE (IMHP)										
20-Mar-25	KE9400007762	March 22, 2024	March 20, 2025	36		36.00				1
20-Jun-25	KE9400009099	June 21, 2024	June 19, 2025	127		34.19				-
18-Sep-25	KE9600001540	September 20, 2024	September 18, 2025	218		35.05				-
18-Dec-25	KE9600003090	December 20, 2024	December 18, 2025	309		36.05				-

Total Volumes	
Today	Previous
10	10

Total Value	
Today	Previous
-	-

Total Open Interest	
Today	Previous
304	304

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

**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.