

Contract Type		ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
										December 2, 2024
INDEX (N25I)										
19-Dec-24	KE9400005212	December 22, 2023	December 19, 2024	17	3,098	3,075				-
20-Mar-25	KE9400006434	March 22, 2024	March 20, 2025	108	3,146	3,122				-
20-Jun-25	KE9400007986	June 21, 2024	June 19, 2025	199	3,199	3,175				-
18-Sep-25	KE9400009214	September 20, 2024	September 18, 2025	290	3,266	3,241				-
INDEX (25MN)										
19-Dec-24	KE9400005105	December 22, 2023	December 19, 2024	17	3,098	3,075				-
20-Mar-25	KE9400006327	March 22, 2024	March 20, 2025	108	3,146	3,122				-
20-Jun-25	KE9400007870	June 21, 2024	June 19, 2025	199	3,199	3,175				-
18-Sep-25	KE9400009107	September 20, 2024	September 18, 2025	290	3,266	3,241				-
SINGLE STOCK FUTURE (SCOM)										
19-Dec-24	KE9400005329	December 22, 2023	December 19, 2024	17	15.43	15.08				71
20-Mar-25	KE9400006467	March 22, 2024	March 20, 2025	108	15.45	14.90	2	30,900		76
20-Jun-25	KE9400008109	June 21, 2024	June 19, 2025	199	16.28	15.93				-
18-Sep-25	KE9400009438	September 20, 2024	September 18, 2025	290	16.80	16.43				-
SINGLE STOCK FUTURE (EQTY)										
19-Dec-24	KE9400005543	December 22, 2023	December 19, 2024	17	45.28	45.27				2
20-Mar-25	KE9400006988	March 22, 2024	March 20, 2025	108	46.50	46.49				8
20-Jun-25	KE9400008323	June 21, 2024	June 19, 2025	199	47.79	47.79				-
18-Sep-25	KE9400009768	September 20, 2024	September 18, 2025	290	49.30	49.30				-
SINGLE STOCK FUTURE (KCBG)										
19-Dec-24	KE9400005436	December 22, 2023	December 19, 2024	17	38.20	38.50				93
20-Mar-25	KE9400006764	March 22, 2024	March 20, 2025	108	39.22	38.76				118
20-Jun-25	KE9400008216	June 21, 2024	June 19, 2025	199	40.31	40.78				-
18-Sep-25	KE9400009545	September 20, 2024	September 18, 2025	290	41.59	42.07				-
SINGLE STOCK FUTURE (EABL)										
19-Dec-24	KE9400005766	December 22, 2023	December 19, 2024	17	174.15	166.75				-
20-Mar-25	KE9400007218	March 22, 2024	March 20, 2025	108	178.80	171.20				-
20-Jun-25	KE9400008547	June 21, 2024	June 19, 2025	199	183.75	176.00				-
18-Sep-25	KE9400009982	September 20, 2024	September 18, 2025	290	189.60	181.55				-
SINGLE STOCK FUTURE (BATK)										
19-Dec-24	KE9400005873	December 22, 2023	December 19, 2024	17	351.55	352.10				-
20-Mar-25	KE9400007325	March 22, 2024	March 20, 2025	108	360.95	361.55				-
20-Jun-25	KE9400008653	June 21, 2024	June 19, 2025	199	371.00	371.65				-
18-Sep-25	KE9400001102	September 20, 2024	September 18, 2025	290	382.75	383.45				-
SINGLE STOCK FUTURE (ABSA)										
19-Dec-24	KE9400005659	December 22, 2023	December 19, 2024	17	15.03	15.04				1
20-Mar-25	KE9400007093	March 22, 2024	March 20, 2025	108	15.43	15.44				-
20-Jun-25	KE9400008430	June 21, 2024	June 19, 2025	199	15.86	15.88				-
18-Sep-25	KE9400009875	September 20, 2024	September 18, 2025	290	16.36	16.38				-
SINGLE STOCK FUTURE (NCBA)										
19-Dec-24	KE9400005980	December 22, 2023	December 19, 2024	17	42.27	43.00				6
20-Mar-25	KE9400007432	March 22, 2024	March 20, 2025	108	43.40	44.57				4
20-Jun-25	KE9400008760	June 21, 2024	June 19, 2025	199	44.61	45.82				-
18-Sep-25	KE9400001219	September 20, 2024	September 18, 2025	290	46.02	47.27				-
SINGLE STOCK FUTURE (COOP)										
19-Dec-24	KE9400006095	December 22, 2023	December 19, 2024	17	13.92	13.88				7
20-Mar-25	KE9400007549	March 22, 2024	March 20, 2025	108	14.29	14.26				-
20-Jun-25	KE9400008877	June 21, 2024	June 19, 2025	199	14.69	14.65				-
18-Sep-25	KE9400001326	September 20, 2024	September 18, 2025	290	15.16	15.12				-
SINGLE STOCK FUTURE (SCBK)										
19-Dec-24	KE9400006103	December 22, 2023	December 19, 2024	17	244.00	238.70				-
20-Mar-25	KE9400007655	March 22, 2024	March 20, 2025	108	250.55	245.10				-
20-Jun-25	KE9400008984	June 21, 2024	June 19, 2025	199	257.55	251.95				-
18-Sep-25	KE9400001433	September 20, 2024	September 18, 2025	290	265.65	259.95				-
SINGLE STOCK FUTURE (IMHP)										
19-Dec-24	KE9400006210	December 22, 2023	December 19, 2024	17	30.61	30.28				3
20-Mar-25	KE9400007762	March 22, 2024	March 20, 2025	108	31.43	31.09				-
20-Jun-25	KE9400009099	June 21, 2024	June 19, 2025	199	32.30	31.96				-
18-Sep-25	KE9400001540	September 20, 2024	September 18, 2025	290	33.32	32.98				-

Total Volumes	
Today	Previous
2	97

Total Value	
Today	Previous
30 900	2 070 600

Total Open Interest	
Today	Previous
389	387

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: INDEX-100
MINI-INDEX - 100

Nominal: MINI-INDEX - 10

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