

Contract Type		ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
DERIVATIVES PRICING										
										December 9, 2024
INDEX (N25I)										
19-Dec-24	KE9400005212	December 22, 2023	December 19, 2024	10	3.145	3.147				-
20-Mar-25	KE9400006434	March 22, 2024	March 20, 2025	101	3.187	3.189				-
20-Jun-25	KE9400007986	June 21, 2024	June 19, 2025	192	3.233	3.236				-
18-Sep-25	KE9400009214	September 20, 2024	September 18, 2025	283	3.297	3.300				-
INDEX (25MN)										
19-Dec-24	KE9400005105	December 22, 2023	December 19, 2024	10	3.145	3.147				-
20-Mar-25	KE9400006327	March 22, 2024	March 20, 2025	101	3.187	3.189				-
20-Jun-25	KE9400007870	June 21, 2024	June 19, 2025	192	3.233	3.236				-
18-Sep-25	KE9400009107	September 20, 2024	September 18, 2025	283	3.297	3.300				-
SINGLE STOCK FUTURE (SCOM)										
19-Dec-24	KE9400005329	December 22, 2023	December 19, 2024	10	16.40	16.31	70	1,148,000		1
20-Mar-25	KE9400006657	March 22, 2024	March 20, 2025	101	17.01	16.10				74
20-Jun-25	KE9400008109	June 21, 2024	June 19, 2025	192	17.45	17.15				-
18-Sep-25	KE9400009438	September 20, 2024	September 18, 2025	283	17.99	17.68				-
SINGLE STOCK FUTURE (EQTY)										
19-Dec-24	KE9400005543	December 22, 2023	December 19, 2024	10	46.14	45.58				2
20-Mar-25	KE9400006988	March 22, 2024	March 20, 2025	101	47.28	46.71				8
20-Jun-25	KE9400008323	June 21, 2024	June 19, 2025	192	48.51	47.92				-
18-Sep-25	KE9400009768	September 20, 2024	September 18, 2025	283	49.99	49.39				-
SINGLE STOCK FUTURE (KCBG)										
19-Dec-24	KE9400005436	December 22, 2023	December 19, 2024	10	38.02	38.10				93
20-Mar-25	KE9400006764	March 22, 2024	March 20, 2025	101	37.25	39.04	20	745,000		121
20-Jun-25	KE9400008216	June 21, 2024	June 19, 2025	192	39.97	40.06				-
18-Sep-25	KE9400009545	September 20, 2024	September 18, 2025	283	41.19	41.29				-
SINGLE STOCK FUTURE (EABL)										
19-Dec-24	KE9400005766	December 22, 2023	December 19, 2024	10	170.75	172.65				-
20-Mar-25	KE9400007218	March 22, 2024	March 20, 2025	101	175.00	176.95				-
20-Jun-25	KE9400008547	June 21, 2024	June 19, 2025	192	179.50	181.55				-
18-Sep-25	KE9400009982	September 20, 2024	September 18, 2025	283	185.00	187.10				-
SINGLE STOCK FUTURE (BATK)										
19-Dec-24	KE9400005873	December 22, 2023	December 19, 2024	10	351.05	351.35				-
20-Mar-25	KE9400007325	March 22, 2024	March 20, 2025	101	359.75	360.05				-
20-Jun-25	KE9400008653	June 21, 2024	June 19, 2025	192	369.10	369.40				-
18-Sep-25	KE9400001102	September 20, 2024	September 18, 2025	283	380.35	380.75				-
SINGLE STOCK FUTURE (ABSA)										
19-Dec-24	KE9400005659	December 22, 2023	December 19, 2024	10	15.35	15.16				1
20-Mar-25	KE9400007093	March 22, 2024	March 20, 2025	101	15.73	15.53				-
20-Jun-25	KE9400008430	June 21, 2024	June 19, 2025	192	16.13	15.94				-
18-Sep-25	KE9400009875	September 20, 2024	September 18, 2025	283	16.63	16.43				-
SINGLE STOCK FUTURE (NCBA)										
19-Dec-24	KE9400005980	December 22, 2023	December 19, 2024	10	43.13	44.78				6
20-Mar-25	KE9400007432	March 22, 2024	March 20, 2025	101	44.20	45.88				4
20-Jun-25	KE9400008760	June 21, 2024	June 19, 2025	192	45.35	47.08				-
18-Sep-25	KE9400001219	September 20, 2024	September 18, 2025	283	46.73	48.52				-
SINGLE STOCK FUTURE (COOP)										
19-Dec-24	KE9400006095	December 22, 2023	December 19, 2024	10	14.34	14.26				7
20-Mar-25	KE9400007549	March 22, 2024	March 20, 2025	101	14.70	14.61				-
20-Jun-25	KE9400008877	June 21, 2024	June 19, 2025	192	15.08	14.99				-
18-Sep-25	KE9400001326	September 20, 2024	September 18, 2025	283	15.54	15.45				-
SINGLE STOCK FUTURE (SCBK)										
19-Dec-24	KE9400006103	December 22, 2023	December 19, 2024	10	245.25	245.20				-
20-Mar-25	KE9400007555	March 22, 2024	March 20, 2025	101	251.30	251.25				-
20-Jun-25	KE9400008984	June 21, 2024	June 19, 2025	192	257.85	257.80				-
18-Sep-25	KE9400001433	September 20, 2024	September 18, 2025	283	265.70	265.75				-
SINGLE STOCK FUTURE (IMHP)										
19-Dec-24	KE9400006210	December 22, 2023	December 19, 2024	10	30.94	30.10				2
20-Mar-25	KE9400007762	March 22, 2024	March 20, 2025	101	31.71	31.63				-
20-Jun-25	KE9400009099	June 21, 2024	June 19, 2025	192	32.53	32.46				-
18-Sep-25	KE9400001540	September 20, 2024	September 18, 2025	283	33.53	33.45				-

Total Volumes	
Today	Previous
90	10

Total Value	
Today	Previous
1.893.000	175.000

Total Open Interest
Today
Previous

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:** INDEX-100  
MINI-INDEX - 10

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