

			DERIVATIVES PRICING								Open Interest Contracts	
Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value			December 5, 2024	
INDEX (N25I)												
19-Dec-24	KE9400005212	December 22, 2023	December 19, 2024	14	3.125	3.077					-	
20-Mar-25	KE9400006434	March 22, 2024	March 20, 2025	105	3.173	3.125					-	
20-Jun-25	KE9400007986	June 21, 2024	June 19, 2025	196	3.226	3.177					-	
18-Sep-25	KE9400009214	September 20, 2024	September 18, 2025	287	3.293	3.243					-	
INDEX (25MN)												
19-Dec-24	KE9400005105	December 22, 2023	December 19, 2024	14	3.125	3.077					-	
20-Mar-25	KE9400006327	March 22, 2024	March 20, 2025	105	3.173	3.125					-	
20-Jun-25	KE9400007870	June 21, 2024	June 19, 2025	196	3.226	3.177					-	
18-Sep-25	KE9400009107	September 20, 2024	September 18, 2025	287	3.293	3.243					-	
SINGLE STOCK FUTURE (SCOM)												
19-Dec-24	KE9400005329	December 22, 2023	December 19, 2024	14	16.02	15.47					71	
20-Mar-25	KE9400006457	March 22, 2024	March 20, 2025	105	16.00	15.88	7	112,000			83	
20-Jun-25	KE9400008109	June 21, 2024	June 19, 2025	196	16.90	16.33					-	
18-Sep-25	KE9400009438	September 20, 2024	September 18, 2025	287	17.44	16.84					-	
SINGLE STOCK FUTURE (EQTY)												
19-Dec-24	KE9400005543	December 22, 2023	December 19, 2024	14	45.59	45.61					2	
20-Mar-25	KE9400006988	March 22, 2024	March 20, 2025	105	46.82	46.83					8	
20-Jun-25	KE9400008323	June 21, 2024	June 19, 2025	196	48.12	48.13					-	
18-Sep-25	KE9400009768	September 20, 2024	September 18, 2025	287	49.63	49.65					-	
SINGLE STOCK FUTURE (KCBG)												
19-Dec-24	KE9400005436	December 22, 2023	December 19, 2024	14	38.11	38.07					93	
20-Mar-25	KE9400006764	March 22, 2024	March 20, 2025	105	39.13	39.09					121	
20-Jun-25	KE9400008216	June 21, 2024	June 19, 2025	196	40.22	40.18					-	
18-Sep-25	KE9400009545	September 20, 2024	September 18, 2025	287	41.49	41.45					-	
SINGLE STOCK FUTURE (EABL)												
19-Dec-24	KE9400005766	December 22, 2023	December 19, 2024	14	173.20	163.75					-	
20-Mar-25	KE9400007218	March 22, 2024	March 20, 2025	105	177.85	168.10					-	
20-Jun-25	KE9400008547	June 21, 2024	June 19, 2025	196	182.80	172.80					-	
18-Sep-25	KE9400009982	September 20, 2024	September 18, 2025	287	188.55	178.25					-	
SINGLE STOCK FUTURE (BATAK)												
19-Dec-24	KE9400005873	December 22, 2023	December 19, 2024	14	351.50	351.60					-	
20-Mar-25	KE9400007325	March 22, 2024	March 20, 2025	105	360.90	361.00					-	
20-Jun-25	KE9400008653	June 21, 2024	June 19, 2025	196	370.90	371.05					-	
18-Sep-25	KE9400001102	September 20, 2024	September 18, 2025	287	382.60	382.75					-	
SINGLE STOCK FUTURE (ABSA)												
19-Dec-24	KE9400005659	December 22, 2023	December 19, 2024	14	15.16	15.07					1	
20-Mar-25	KE9400007093	March 22, 2024	March 20, 2025	105	15.57	15.47					-	
20-Jun-25	KE9400008430	June 21, 2024	June 19, 2025	196	16.00	15.90					-	
18-Sep-25	KE9400009875	September 20, 2024	September 18, 2025	287	16.51	16.40					-	
SINGLE STOCK FUTURE (NCBA)												
19-Dec-24	KE9400005980	December 22, 2023	December 19, 2024	14	43.64	42.29					6	
20-Mar-25	KE9400007432	March 22, 2024	March 20, 2025	105	44.80	43.43					4	
20-Jun-25	KE9400008760	June 21, 2024	June 19, 2025	196	46.05	44.63					-	
18-Sep-25	KE9400001219	September 20, 2024	September 18, 2025	287	47.50	46.04					-	
SINGLE STOCK FUTURE (COOP)												
19-Dec-24	KE9400006095	December 22, 2023	December 19, 2024	14	14.06	14.01					7	
20-Mar-25	KE9400007549	March 22, 2024	March 20, 2025	105	14.44	14.39					-	
20-Jun-25	KE9400008877	June 21, 2024	June 19, 2025	196	14.84	14.79					-	
18-Sep-25	KE9400001326	September 20, 2024	September 18, 2025	287	15.31	15.26					-	
SINGLE STOCK FUTURE (SCBK)												
19-Dec-24	KE9400006103	December 22, 2023	December 19, 2024	14	245.05	243.85					-	
20-Mar-25	KE9400007655	March 22, 2024	March 20, 2025	105	251.60	250.40					-	
20-Jun-25	KE9400008984	June 21, 2024	June 19, 2025	196	258.60	257.35					-	
18-Sep-25	KE9400001433	September 20, 2024	September 18, 2025	287	266.75	265.45					-	
SINGLE STOCK FUTURE (IMHP)												
19-Dec-24	KE9400006210	December 22, 2023	December 19, 2024	14	30.63	30.64					3	
20-Mar-25	KE9400007762	March 22, 2024	March 20, 2025	105	31.45	31.46					-	
20-Jun-25	KE9400009099	June 21, 2024	June 19, 2025	196	32.32	32.34					-	
18-Sep-25	KE9400001540	September 20, 2024	September 18, 2025	287	33.34	33.36					-	

Total Volumes	
Today	Previous
7	-

Total Value	
Today	Previous
112,000	-

Total Open Interest	
Today	Previous
399	392

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

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