

		DERIVATIVES PRICING								
Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts	
December 6, 2024										
INDEX (N25I)										
19-Dec-24	KE9400005212	December 22, 2023	December 19, 2024	13	3.147	3.125			-	
20-Mar-25	KE9400006434	March 22, 2024	March 20, 2025	104	3.189	3.173			-	
20-Jun-25	KE9400007986	June 21, 2024	June 19, 2025	195	3.236	3.226			-	
18-Sep-25	KE9400009214	September 20, 2024	September 18, 2025	286	3.300	3.293			-	
INDEX (25MN)										
19-Dec-24	KE9400005105	December 22, 2023	December 19, 2024	13	3.147	3.125			-	
20-Mar-25	KE9400006327	March 22, 2024	March 20, 2025	104	3.189	3.173			-	
20-Jun-25	KE9400007870	June 21, 2024	June 19, 2025	195	3.236	3.226			-	
18-Sep-25	KE9400009107	September 20, 2024	September 18, 2025	286	3.300	3.293			-	
SINGLE STOCK FUTURE (SCOM)										
19-Dec-24	KE9400005329	December 22, 2023	December 19, 2024	13	16.31	16.02			71	
20-Mar-25	KE9400006467	March 22, 2024	March 20, 2025	104	16.10	16.00	9	144,900	74	
20-Jun-25	KE9400008109	June 21, 2024	June 19, 2025	195	17.15	16.90			-	
18-Sep-25	KE9400009438	September 20, 2024	September 18, 2025	286	17.68	17.44			-	
SINGLE STOCK FUTURE (EQTY)										
19-Dec-24	KE9400005543	December 22, 2023	December 19, 2024	13	45.58	45.59			2	
20-Mar-25	KE9400006988	March 22, 2024	March 20, 2025	104	46.71	46.82			8	
20-Jun-25	KE9400008323	June 21, 2024	June 19, 2025	195	47.92	48.12			-	
18-Sep-25	KE9400009768	September 20, 2024	September 18, 2025	286	49.39	49.63			-	
SINGLE STOCK FUTURE (KCBG)										
19-Dec-24	KE9400005436	December 22, 2023	December 19, 2024	13	38.10	38.11			93	
20-Mar-25	KE9400006764	March 22, 2024	March 20, 2025	104	39.04	39.13			121	
20-Jun-25	KE9400008216	June 21, 2024	June 19, 2025	195	40.06	40.22			-	
18-Sep-25	KE9400009545	September 20, 2024	September 18, 2025	286	41.29	41.49			-	
SINGLE STOCK FUTURE (EABL)										
19-Dec-24	KE9400005766	December 22, 2023	December 19, 2024	13	172.65	173.20			-	
20-Mar-25	KE9400007218	March 22, 2024	March 20, 2025	104	176.95	177.85			-	
20-Jun-25	KE9400008547	June 21, 2024	June 19, 2025	195	181.55	182.80			-	
18-Sep-25	KE9400009982	September 20, 2024	September 18, 2025	286	187.10	188.55			-	
SINGLE STOCK FUTURE (BATK)										
19-Dec-24	KE9400005873	December 22, 2023	December 19, 2024	13	351.35	351.50			-	
20-Mar-25	KE9400007325	March 22, 2024	March 20, 2025	104	360.05	360.90			-	
20-Jun-25	KE9400008653	June 21, 2024	June 19, 2025	195	369.40	370.90			-	
18-Sep-25	KE9400001102	September 20, 2024	September 18, 2025	286	380.75	382.60			-	
SINGLE STOCK FUTURE (ABSA)										
19-Dec-24	KE9400005659	December 22, 2023	December 19, 2024	13	15.16	15.16			1	
20-Mar-25	KE9400007093	March 22, 2024	March 20, 2025	104	15.53	15.57			-	
20-Jun-25	KE9400008430	June 21, 2024	June 19, 2025	195	15.94	16.00			-	
18-Sep-25	KE9400009875	September 20, 2024	September 18, 2025	286	16.43	16.51			-	
SINGLE STOCK FUTURE (NCBA)										
19-Dec-24	KE9400005980	December 22, 2023	December 19, 2024	13	44.78	43.64			6	
20-Mar-25	KE9400007432	March 22, 2024	March 20, 2025	104	45.88	44.80			4	
20-Jun-25	KE9400008760	June 21, 2024	June 19, 2025	195	47.08	46.05			-	
18-Sep-25	KE9400001219	September 20, 2024	September 18, 2025	286	48.52	47.50			-	
SINGLE STOCK FUTURE (COOP)										
19-Dec-24	KE9400006095	December 22, 2023	December 19, 2024	13	14.26	14.06			7	
20-Mar-25	KE9400007549	March 22, 2024	March 20, 2025	104	14.61	14.44			-	
20-Jun-25	KE9400008877	June 21, 2024	June 19, 2025	195	14.99	14.84			-	
18-Sep-25	KE9400001326	September 20, 2024	September 18, 2025	286	15.45	15.31			-	
SINGLE STOCK FUTURE (SCBK)										
19-Dec-24	KE9400006103	December 22, 2023	December 19, 2024	13	245.20	245.05			-	
20-Mar-25	KE9400007555	March 22, 2024	March 20, 2025	104	251.25	251.60			-	
20-Jun-25	KE9400008984	June 21, 2024	June 19, 2025	195	257.80	258.60			-	
18-Sep-25	KE9400001433	September 20, 2024	September 18, 2025	286	265.75	266.75			-	
SINGLE STOCK FUTURE (IMHP)										
19-Dec-24	KE9400006210	December 22, 2023	December 19, 2024	13	30.10	30.63	1	30.100	2	
20-Mar-25	KE9400007762	March 22, 2024	March 20, 2025	104	31.63	31.45			-	
20-Jun-25	KE9400009099	June 21, 2024	June 19, 2025	195	32.46	32.32			-	
18-Sep-25	KE9400001540	September 20, 2024	September 18, 2025	286	33.45	33.34			-	

Total Volumes	
Today	Previous
10	7

Total Value	
Today	Previous
175,000	112,000

Total Open Interest
Today
389

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 - 100

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