

			DERIVATIVES PRICING					MARKET			
Contract Type			ISIN	Listig Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
											December 17, 2024
INDEX (N25I)											
19-Dec-24	KE9400005212	December 22, 2023	December 19, 2024	2	3.254	3.228					-
20-Mar-25	KE9400006434	March 22, 2024	March 20, 2025	93	3.297	3.269					-
20-Jun-25	KE9400007986	June 21, 2024	June 19, 2025	184	3.339	3.310					-
18-Sep-25	KE9400009214	September 20, 2024	September 18, 2025	275	3.404	3.374					-
INDEX (25MMN)											
19-Dec-24	KE9400005105	December 22, 2023	December 19, 2024	2	3.256	3.228					-
20-Mar-25	KE9400006327	March 22, 2024	March 20, 2025	93	3.297	3.269					-
20-Jun-25	KE9400007870	June 21, 2024	June 19, 2025	184	3.339	3.310					-
18-Sep-25	KE9400009107	September 20, 2024	September 18, 2025	275	3.404	3.374					-
SINGLE STOCK FUTURE (SCOM)											
19-Dec-24	KE9400005329	December 22, 2023	December 19, 2024	2	17.26	17.12					4
20-Mar-25	KE9400006457	March 22, 2024	March 20, 2025	93	17.68	17.53					14
20-Jun-25	KE9400008109	June 21, 2024	June 19, 2025	184	18.10	17.95					-
18-Sep-25	KE9400009438	September 20, 2024	September 18, 2025	275	18.65	18.49					-
SINGLE STOCK FUTURE (EQTY)											
19-Dec-24	KE9400005543	December 22, 2023	December 19, 2024	2	46.43	47.44					4
20-Mar-25	KE9400006988	March 22, 2024	March 20, 2025	93	47.54	48.58					8
20-Jun-25	KE9400008323	June 21, 2024	June 19, 2025	184	48.69	49.75					-
18-Sep-25	KE9400009768	September 20, 2024	September 18, 2025	275	50.16	51.26					-
SINGLE STOCK FUTURE (KCBG)											
19-Dec-24	KE9400005436	December 22, 2023	December 19, 2024	2	39.57	39.54					56
20-Mar-25	KE9400006764	March 22, 2024	March 20, 2025	93	40.53	40.48					121
20-Jun-25	KE9400008216	June 21, 2024	June 19, 2025	184	41.50	41.46					-
18-Sep-25	KE9400009545	September 20, 2024	September 18, 2025	275	42.76	42.72					-
SINGLE STOCK FUTURE (EABL)											
19-Dec-24	KE9400005766	December 22, 2023	December 19, 2024	2	176.00	174.40	2	35,200			2
20-Mar-25	KE9400007218	March 22, 2024	March 20, 2025	93	193.15	178.55					-
20-Jun-25	KE9400008547	June 21, 2024	June 19, 2025	184	197.80	182.90					-
18-Sep-25	KE9400009982	September 20, 2024	September 18, 2025	275	203.75	188.40					-
SINGLE STOCK FUTURE (BATAK)											
19-Dec-24	KE9400005873	December 22, 2023	December 19, 2024	2	351.70	352.55					-
20-Mar-25	KE9400007325	March 22, 2024	March 20, 2025	93	360.15	361.00					-
20-Jun-25	KE9400008653	June 21, 2024	June 19, 2025	184	368.80	369.70					-
18-Sep-25	KE9400001102	September 20, 2024	September 18, 2025	275	379.95	380.90					-
SINGLE STOCK FUTURE (ABSA)											
19-Dec-24	KE9400005659	December 22, 2023	December 19, 2024	2	15.56	15.41					1
20-Mar-25	KE9400007093	March 22, 2024	March 20, 2025	93	15.93	15.78					-
20-Jun-25	KE9400008430	June 21, 2024	June 19, 2025	184	16.32	16.16					-
18-Sep-25	KE9400009875	September 20, 2024	September 18, 2025	275	16.81	16.65					-
SINGLE STOCK FUTURE (NCBA)											
19-Dec-24	KE9400005980	December 22, 2023	December 19, 2024	2	45.58	44.50					1
20-Mar-25	KE9400007432	March 22, 2024	March 20, 2025	93	46.67	45.81					4
20-Jun-25	KE9400008760	June 21, 2024	June 19, 2025	184	47.80	46.92					-
18-Sep-25	KE9400001219	September 20, 2024	September 18, 2025	275	49.24	48.34					-
SINGLE STOCK FUTURE (COOP)											
19-Dec-24	KE9400006095	December 22, 2023	December 19, 2024	2	14.61	14.56					3
20-Mar-25	KE9400007549	March 22, 2024	March 20, 2025	93	14.96	14.91					-
20-Jun-25	KE9400008877	June 21, 2024	June 19, 2025	184	15.32	15.27					-
18-Sep-25	KE9400001326	September 20, 2024	September 18, 2025	275	15.78	15.73					-
SINGLE STOCK FUTURE (SCBK)											
19-Dec-24	KE9400006103	December 22, 2023	December 19, 2024	2	257.65	261.20					-
20-Mar-25	KE9400007655	March 22, 2024	March 20, 2025	93	263.85	267.50					-
20-Jun-25	KE9400008984	June 21, 2024	June 19, 2025	184	270.20	273.95					-
18-Sep-25	KE9400001433	September 20, 2024	September 18, 2025	275	278.35	282.25					-
SINGLE STOCK FUTURE (IMHP)											
19-Dec-24	KE9400006210	December 22, 2023	December 19, 2024	2	30.12	31.83					2
20-Mar-25	KE9400007762	March 22, 2024	March 20, 2025	93	30.84	32.59					-
20-Jun-25	KE9400009099	June 21, 2024	June 19, 2025	184	31.58	33.38					-
18-Sep-25	KE9400001540	September 20, 2024	September 18, 2025	275	32.54	34.39					-

Total Volumes	
Today	Previous
2	5

Total Value	
Today	Previous
35.200	222.500

Total Open Interest	
Today	Previous
220	218

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
INDEX 100

Nominal: INDEX-100
MINI-INDEX - 10

Nominal: INTERNET/INTRA - 20

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