

		DERIVATIVES PRICING									Open Interest Contracts	
Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value			November 28, 2024	
INDEX (N25I)												
19-Dec-24	KE9400005212	December 22, 2023	December 19, 2024	21	3.077	3.076					-	
20-Mar-25	KE9400006434	March 22, 2024	March 20, 2025	112	3.132	3.131					-	
20-Jun-25	KE9400007986	June 21, 2024	June 19, 2025	203	3.192	3.192					-	
18-Sep-25	KE9400009214	September 20, 2024	September 18, 2025	294	3.265	3.265					-	
INDEX (25MN)												
19-Dec-24	KE9400005105	December 22, 2023	December 19, 2024	21	3.077	3.076					-	
20-Mar-25	KE9400006327	March 22, 2024	March 20, 2025	112	3.132	3.131					-	
20-Jun-25	KE9400007870	June 21, 2024	June 19, 2025	203	3.192	3.192					-	
18-Sep-25	KE9400009107	September 20, 2024	September 18, 2025	294	3.265	3.265					-	
SINGLE STOCK FUTURE (SCOM)												
19-Dec-24	KE9400005329	December 22, 2023	December 19, 2024	21	14.49	14.56					79	
20-Mar-25	KE9400006457	March 22, 2024	March 20, 2025	112	14.91	14.92					14	
20-Jun-25	KE9400008109	June 21, 2024	June 19, 2025	203	15.36	15.37					-	
18-Sep-25	KE9400009438	September 20, 2024	September 18, 2025	294	15.88	15.88					-	
SINGLE STOCK FUTURE (EQTY)												
19-Dec-24	KE9400005543	December 22, 2023	December 19, 2024	21	44.64	44.55					2	
20-Mar-25	KE9400006988	March 22, 2024	March 20, 2025	112	46.00	45.84	9	414,000			8	
20-Jun-25	KE9400008323	June 21, 2024	June 19, 2025	203	47.31	47.22					-	
18-Sep-25	KE9400009768	September 20, 2024	September 18, 2025	294	48.90	48.80					-	
SINGLE STOCK FUTURE (KCBG)												
19-Dec-24	KE9400005436	December 22, 2023	December 19, 2024	21	38.75	38.61					88	
20-Mar-25	KE9400006764	March 22, 2024	March 20, 2025	112	39.87	39.73					118	
20-Jun-25	KE9400008216	June 21, 2024	June 19, 2025	203	41.07	40.93					-	
18-Sep-25	KE9400009545	September 20, 2024	September 18, 2025	294	42.45	42.30					-	
SINGLE STOCK FUTURE (EABL)												
19-Dec-24	KE9400005766	December 22, 2023	December 19, 2024	21	175.10	176.15					-	
20-Mar-25	KE9400007218	March 22, 2024	March 20, 2025	112	180.15	181.25					-	
20-Jun-25	KE9400008547	June 21, 2024	June 19, 2025	203	185.60	186.75					-	
18-Sep-25	KE9400009982	September 20, 2024	September 18, 2025	294	191.80	193.00					-	
SINGLE STOCK FUTURE (BATK)												
19-Dec-24	KE9400005873	December 22, 2023	December 19, 2024	21	351.75	352.35					-	
20-Mar-25	KE9400007325	March 22, 2024	March 20, 2025	112	361.90	362.55					-	
20-Jun-25	KE9400008653	June 21, 2024	June 19, 2025	203	372.85	373.50					-	
18-Sep-25	KE9400001102	September 20, 2024	September 18, 2025	294	385.30	386.00					-	
SINGLE STOCK FUTURE (ABSA)												
19-Dec-24	KE9400005659	December 22, 2023	December 19, 2024	21	15.55	15.40					1	
20-Mar-25	KE9400007093	March 22, 2024	March 20, 2025	112	16.00	15.85					-	
20-Jun-25	KE9400008430	June 21, 2024	June 19, 2025	203	16.48	16.33					-	
18-Sep-25	KE9400009875	September 20, 2024	September 18, 2025	294	17.03	16.87					-	
SINGLE STOCK FUTURE (NCBA)												
19-Dec-24	KE9400005980	December 22, 2023	December 19, 2024	21	43.83	43.29					6	
20-Mar-25	KE9400007432	March 22, 2024	March 20, 2025	112	45.10	44.54					4	
20-Jun-25	KE9400008760	June 21, 2024	June 19, 2025	203	46.46	45.89					-	
18-Sep-25	KE9400001219	September 20, 2024	September 18, 2025	294	48.01	47.42					-	
SINGLE STOCK FUTURE (COOP)												
19-Dec-24	KE9400006095	December 22, 2023	December 19, 2024	21	13.94	13.99					7	
20-Mar-25	KE9400007549	March 22, 2024	March 20, 2025	112	14.34	14.40					-	
20-Jun-25	KE9400008877	June 21, 2024	June 19, 2025	203	14.78	14.83					-	
18-Sep-25	KE9400001326	September 20, 2024	September 18, 2025	294	15.27	15.33					-	
SINGLE STOCK FUTURE (SCBK)												
19-Dec-24	KE9400006103	December 22, 2023	December 19, 2024	21	236.30	236.10					-	
20-Mar-25	KE9400007455	March 22, 2024	March 20, 2025	112	243.10	242.95					-	
20-Jun-25	KE9400008984	June 21, 2024	June 19, 2025	203	250.45	250.25					-	
18-Sep-25	KE9400001433	September 20, 2024	September 18, 2025	294	258.80	258.65					-	
SINGLE STOCK FUTURE (IMHP)												
19-Dec-24	KE9400006210	December 22, 2023	December 19, 2024	21	30.25	29.95					3	
20-Mar-25	KE9400007762	March 22, 2024	March 20, 2025	112	31.12	30.82					-	
20-Jun-25	KE9400009099	June 21, 2024	June 19, 2025	203	32.06	31.75					-	
18-Sep-25	KE9400001540	September 20, 2024	September 18, 2025	294	33.13	32.81					-	

Total Volumes	
Today	Previous
9	7

Total Value	
Today	Previous
414,000	101,950

Total Open Interest	
Today	Previous
330	323

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 NSF's fair value calculation.

SSF- 1000 below Kes.100

100 above Kes.100

	INDEX-100
Nominal:	MINI-INDEX - 100

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