

		DERIVATIVES PRICING							MARKET	
Contract Type		ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
										November 20, 2024
INDEX (N25I)										
19-Dec-24	KE9400005212	December 22, 2023	December 19, 2024	29	3.143	3.179				-
20-Mar-25	KE9400006434	March 22, 2024	March 20, 2025	120	3.207	3.243				-
20-Jun-25	KE9400007986	June 21, 2024	June 19, 2025	211	3.277	3.314				-
18-Sep-25	KE9400009214	September 20, 2024	September 18, 2025	302	3.356	3.394				-
INDEX (25MN)										
19-Dec-24	KE9400005105	December 22, 2023	December 19, 2024	29	3.143	3.179				-
20-Mar-25	KE9400006327	March 22, 2024	March 20, 2025	120	3.207	3.243				-
20-Jun-25	KE9400007870	June 21, 2024	June 19, 2025	211	3.277	3.314				-
18-Sep-25	KE9400009107	September 20, 2024	September 18, 2025	302	3.356	3.394				-
SINGLE STOCK FUTURE (SCOM)										
19-Dec-24	KE9400005329	December 22, 2023	December 19, 2024	29	14.94	15.04				73
20-Mar-25	KE9400006657	March 22, 2024	March 20, 2025	120	15.40	15.51				14
20-Jun-25	KE9400008109	June 21, 2024	June 19, 2025	211	15.90	16.01				-
18-Sep-25	KE9400009438	September 20, 2024	September 18, 2025	302	16.45	16.57				-
SINGLE STOCK FUTURE (EQTY)										
19-Dec-24	KE9400005543	December 22, 2023	December 19, 2024	29	47.43	49.42				6
20-Mar-25	KE9400006988	March 22, 2024	March 20, 2025	120	48.91	50.96				1
20-Jun-25	KE9400008323	June 21, 2024	June 19, 2025	211	50.49	52.60				-
18-Sep-25	KE9400009768	September 20, 2024	September 18, 2025	302	52.23	54.42				-
SINGLE STOCK FUTURE (KCBG)										
19-Dec-24	KE9400005436	December 22, 2023	December 19, 2024	29	39.51	39.63				88
20-Mar-25	KE9400006764	March 22, 2024	March 20, 2025	120	39.65	40.86	10	396.500		133
20-Jun-25	KE9400008216	June 21, 2024	June 19, 2025	211	42.06	42.18				-
18-Sep-25	KE9400009545	September 20, 2024	September 18, 2025	302	43.51	43.64				-
SINGLE STOCK FUTURE (EABL)										
19-Dec-24	KE9400005766	December 22, 2023	December 19, 2024	29	181.65	183.20				-
20-Mar-25	KE9400007218	March 22, 2024	March 20, 2025	120	187.30	188.90				-
20-Jun-25	KE9400008547	June 21, 2024	June 19, 2025	211	193.35	195.05				-
18-Sep-25	KE9400009982	September 20, 2024	September 18, 2025	302	200.05	201.75				-
SINGLE STOCK FUTURE (BATK)										
19-Dec-24	KE9400005873	December 22, 2023	December 19, 2024	29	354.20	356.10				-
20-Mar-25	KE9400007325	March 22, 2024	March 20, 2025	120	365.25	367.20				-
20-Jun-25	KE9400008653	June 21, 2024	June 19, 2025	211	377.05	379.05				-
18-Sep-25	KE9400001102	September 20, 2024	September 18, 2025	302	390.05	392.15				-
SINGLE STOCK FUTURE (ABSA)										
19-Dec-24	KE9400005659	December 22, 2023	December 19, 2024	29	15.54	15.50				1
20-Mar-25	KE9400007093	March 22, 2024	March 20, 2025	120	16.03	16.19				-
20-Jun-25	KE9400008430	June 21, 2024	June 19, 2025	211	16.54	16.71				-
18-Sep-25	KE9400009875	September 20, 2024	September 18, 2025	302	17.12	17.29				-
SINGLE STOCK FUTURE (NCBA)										
19-Dec-24	KE9400005980	December 22, 2023	December 19, 2024	29	44.41	44.42				6
20-Mar-25	KE9400007432	March 22, 2024	March 20, 2025	120	45.79	45.80				4
20-Jun-25	KE9400008760	June 21, 2024	June 19, 2025	211	47.27	47.28				-
18-Sep-25	KE9400001219	September 20, 2024	September 18, 2025	302	48.90	48.92				-
SINGLE STOCK FUTURE (COOP)										
19-Dec-24	KE9400006095	December 22, 2023	December 19, 2024	29	14.18	14.23				7
20-Mar-25	KE9400007549	March 22, 2024	March 20, 2025	120	14.62	14.68				-
20-Jun-25	KE9400008877	June 21, 2024	June 19, 2025	211	15.09	15.15				-
18-Sep-25	KE9400001326	September 20, 2024	September 18, 2025	302	15.61	15.68				-
SINGLE STOCK FUTURE (SCBK)										
19-Dec-24	KE9400006103	December 22, 2023	December 19, 2024	29	232.90	230.20				-
20-Mar-25	KE9400007455	March 22, 2024	March 20, 2025	120	240.15	237.35				-
20-Jun-25	KE9400008984	June 21, 2024	June 19, 2025	211	247.90	245.05				-
18-Sep-25	KE9400001433	September 20, 2024	September 18, 2025	302	256.50	253.55				-
SINGLE STOCK FUTURE (IMHP)										
19-Dec-24	KE9400006210	December 22, 2023	December 19, 2024	29	29.07	28.37				2
20-Mar-25	KE9400007762	March 22, 2024	March 20, 2025	120	29.97	29.25				-
20-Jun-25	KE9400009099	June 21, 2024	June 19, 2025	211	30.94	30.20				-
18-Sep-25	KE9400001540	September 20, 2024	September 18, 2025	302	32.01	31.24				-

Total Volumes	
Today	Previous
10	1

Total Value	
Today	Previous
396.500	15.500

Total Open Interest	
Today	Previous
335	325

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

Nominal. WIND INDEX = 10

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