

		DERIVATIVES PRICING								
Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts	
November 26, 2024										
INDEX (N25I)										
19-Dec-24	KE9400005212	December 22, 2023	December 19, 2024	23	3.088	3.109			-	
20-Mar-25	KE9400006434	March 22, 2024	March 20, 2025	114	3.143	3.164			-	
20-Jun-25	KE9400007986	June 21, 2024	June 19, 2025	205	3.204	3.226			-	
18-Sep-25	KE9400009214	September 20, 2024	September 18, 2025	296	3.278	3.300			-	
INDEX (25MN)										
19-Dec-24	KE9400005105	December 22, 2023	December 19, 2024	23	3.088	3.109			-	
20-Mar-25	KE9400006327	March 22, 2024	March 20, 2025	114	3.143	3.164			-	
20-Jun-25	KE9400007870	June 21, 2024	June 19, 2025	205	3.204	3.226			-	
18-Sep-25	KE9400009107	September 20, 2024	September 18, 2025	296	3.278	3.300			-	
SINGLE STOCK FUTURE (SCOM)										
19-Dec-24	KE9400005329	December 22, 2023	December 19, 2024	23	14.75	14.96	2	29,500	74	
20-Mar-25	KE9400006457	March 22, 2024	March 20, 2025	114	15.18	15.39			14	
20-Jun-25	KE9400008109	June 21, 2024	June 19, 2025	205	15.64	15.86			-	
18-Sep-25	KE9400009438	September 20, 2024	September 18, 2025	296	16.16	16.39			-	
SINGLE STOCK FUTURE (EQTY)										
19-Dec-24	KE9400005543	December 22, 2023	December 19, 2024	23	45.73	46.50	4	182,950	2	
20-Mar-25	KE9400006988	March 22, 2024	March 20, 2025	114	46.11	47.22			1	
20-Jun-25	KE9400008323	June 21, 2024	June 19, 2025	205	47.51	48.64			-	
18-Sep-25	KE9400009768	September 20, 2024	September 18, 2025	296	49.10	50.27			-	
SINGLE STOCK FUTURE (KCBG)										
19-Dec-24	KE9400005436	December 22, 2023	December 19, 2024	23	38.37	39.49			88	
20-Mar-25	KE9400006764	March 22, 2024	March 20, 2025	114	39.55	40.00	5	197,750	118	
20-Jun-25	KE9400008216	June 21, 2024	June 19, 2025	205	40.67	41.86			-	
18-Sep-25	KE9400009545	September 20, 2024	September 18, 2025	296	42.04	43.27			-	
SINGLE STOCK FUTURE (EABL)										
19-Dec-24	KE9400005766	December 22, 2023	December 19, 2024	23	180.75	181.30			-	
20-Mar-25	KE9400007218	March 22, 2024	March 20, 2025	114	186.00	186.55			-	
20-Jun-25	KE9400008547	June 21, 2024	June 19, 2025	205	191.60	192.20			-	
18-Sep-25	KE9400009982	September 20, 2024	September 18, 2025	296	198.05	198.65			-	
SINGLE STOCK FUTURE (BATK)										
19-Dec-24	KE9400005873	December 22, 2023	December 19, 2024	23	353.25	353.85			-	
20-Mar-25	KE9400007325	March 22, 2024	March 20, 2025	114	363.45	364.10			-	
20-Jun-25	KE9400008653	June 21, 2024	June 19, 2025	205	374.45	375.10			-	
18-Sep-25	KE9400001102	September 20, 2024	September 18, 2025	296	386.95	387.65			-	
SINGLE STOCK FUTURE (ABSA)										
19-Dec-24	KE9400005659	December 22, 2023	December 19, 2024	23	15.21	15.41			1	
20-Mar-25	KE9400007093	March 22, 2024	March 20, 2025	114	15.65	15.86			-	
20-Jun-25	KE9400008430	June 21, 2024	June 19, 2025	205	16.12	16.34			-	
18-Sep-25	KE9400009875	September 20, 2024	September 18, 2025	296	16.66	16.89			-	
SINGLE STOCK FUTURE (NCBA)										
19-Dec-24	KE9400005980	December 22, 2023	December 19, 2024	23	43.36	40.75			6	
20-Mar-25	KE9400007432	March 22, 2024	March 20, 2025	114	44.61	41.93			4	
20-Jun-25	KE9400008760	June 21, 2024	June 19, 2025	205	45.96	43.20			-	
18-Sep-25	KE9400001219	September 20, 2024	September 18, 2025	296	47.50	44.65			-	
SINGLE STOCK FUTURE (COOP)										
19-Dec-24	KE9400006095	December 22, 2023	December 19, 2024	23	14.00	14.10			7	
20-Mar-25	KE9400007549	March 22, 2024	March 20, 2025	114	14.40	14.51			-	
20-Jun-25	KE9400008877	June 21, 2024	June 19, 2025	205	14.84	14.95			-	
18-Sep-25	KE9400001326	September 20, 2024	September 18, 2025	296	15.34	15.45			-	
SINGLE STOCK FUTURE (SCBK)										
19-Dec-24	KE9400006103	December 22, 2023	December 19, 2024	23	236.95	236.75			-	
20-Mar-25	KE9400007455	March 22, 2024	March 20, 2025	114	243.80	243.60			-	
20-Jun-25	KE9400008984	June 21, 2024	June 19, 2025	205	251.15	251.00			-	
18-Sep-25	KE9400001433	September 20, 2024	September 18, 2025	296	259.55	259.40			-	
SINGLE STOCK FUTURE (IMHP)										
19-Dec-24	KE9400006210	December 22, 2023	December 19, 2024	23	29.20	30.32	1	29,200	3	
20-Mar-25	KE9400007762	March 22, 2024	March 20, 2025	114	31.09	31.20			-	
20-Jun-25	KE9400009099	June 21, 2024	June 19, 2025	205	32.03	32.15			-	
18-Sep-25	KE9400001540	September 20, 2024	September 18, 2025	296	33.10	33.22			-	

Total Volumes	
Today	Previous
12	16

Total Value	
Today	Previous
439,400	646,500

Total Open Interest	
Today	Previous
318	319

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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