

		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 27, 2024										
INDEX (N25I)										
19-Dec-24	KE9400005212	December 22, 2023	December 19, 2024	22	3.076	3.088			-	
20-Mar-25	KE9400006434	March 22, 2024	March 20, 2025	113	3.131	3.143			-	
20-Jun-25	KE9400007986	June 21, 2024	June 19, 2025	204	3.192	3.204			-	
18-Sep-25	KE9400009214	September 20, 2024	September 18, 2025	295	3.265	3.278			-	
INDEX (25MN)										
19-Dec-24	KE9400005105	December 22, 2023	December 19, 2024	22	3.076	3.088			-	
20-Mar-25	KE9400006327	March 22, 2024	March 20, 2025	113	3.131	3.143			-	
20-Jun-25	KE9400007870	June 21, 2024	June 19, 2025	204	3.192	3.204			-	
18-Sep-25	KE9400009107	September 20, 2024	September 18, 2025	295	3.265	3.278			-	
SINGLE STOCK FUTURE (SCOM)										
19-Dec-24	KE9400005329	December 22, 2023	December 19, 2024	22	14.56	14.75	7	101,950	79	
20-Mar-25	KE9400006467	March 22, 2024	March 20, 2025	113	14.99	15.18			14	
20-Jun-25	KE9400008109	June 21, 2024	June 19, 2025	204	15.37	15.64			-	
18-Sep-25	KE9400009438	September 20, 2024	September 18, 2025	295	15.88	16.16			-	
SINGLE STOCK FUTURE (EQTY)										
19-Dec-24	KE9400005543	December 22, 2023	December 19, 2024	22	44.55	45.73			2	
20-Mar-25	KE9400006988	March 22, 2024	March 20, 2025	113	45.84	46.11			1	
20-Jun-25	KE9400008323	June 21, 2024	June 19, 2025	204	47.22	47.51			-	
18-Sep-25	KE9400009768	September 20, 2024	September 18, 2025	295	48.80	49.10			-	
SINGLE STOCK FUTURE (KCBG)										
19-Dec-24	KE9400005436	December 22, 2023	December 19, 2024	22	38.61	38.37			88	
20-Mar-25	KE9400006764	March 22, 2024	March 20, 2025	113	39.73	39.55			118	
20-Jun-25	KE9400008216	June 21, 2024	June 19, 2025	204	40.93	40.67			-	
18-Sep-25	KE9400009545	September 20, 2024	September 18, 2025	295	42.30	42.04			-	
SINGLE STOCK FUTURE (EABL)										
19-Dec-24	KE9400005766	December 22, 2023	December 19, 2024	22	176.15	180.75			-	
20-Mar-25	KE9400007218	March 22, 2024	March 20, 2025	113	181.25	186.00			-	
20-Jun-25	KE9400008547	June 21, 2024	June 19, 2025	204	186.75	191.60			-	
18-Sep-25	KE9400009982	September 20, 2024	September 18, 2025	295	193.00	198.05			-	
SINGLE STOCK FUTURE (BATK)										
19-Dec-24	KE9400005873	December 22, 2023	December 19, 2024	22	352.35	353.25			-	
20-Mar-25	KE9400007325	March 22, 2024	March 20, 2025	113	362.55	363.45			-	
20-Jun-25	KE9400008653	June 21, 2024	June 19, 2025	204	373.50	374.45			-	
18-Sep-25	KE9400001102	September 20, 2024	September 18, 2025	295	386.00	386.95			-	
SINGLE STOCK FUTURE (ABSA)										
19-Dec-24	KE9400005659	December 22, 2023	December 19, 2024	22	15.40	15.21			1	
20-Mar-25	KE9400007093	March 22, 2024	March 20, 2025	113	15.85	15.65			-	
20-Jun-25	KE9400008430	June 21, 2024	June 19, 2025	204	16.33	16.12			-	
18-Sep-25	KE9400009875	September 20, 2024	September 18, 2025	295	16.87	16.66			-	
SINGLE STOCK FUTURE (NCBA)										
19-Dec-24	KE9400005980	December 22, 2023	December 19, 2024	22	43.29	43.36			6	
20-Mar-25	KE9400007432	March 22, 2024	March 20, 2025	113	44.54	44.61			4	
20-Jun-25	KE9400008760	June 21, 2024	June 19, 2025	204	45.89	45.96			-	
18-Sep-25	KE9400001219	September 20, 2024	September 18, 2025	295	47.42	47.50			-	
SINGLE STOCK FUTURE (COOP)										
19-Dec-24	KE9400006095	December 22, 2023	December 19, 2024	22	13.99	14.00			7	
20-Mar-25	KE9400007549	March 22, 2024	March 20, 2025	113	14.40	14.40			-	
20-Jun-25	KE9400008877	June 21, 2024	June 19, 2025	204	14.83	14.84			-	
18-Sep-25	KE9400001326	September 20, 2024	September 18, 2025	295	15.33	15.34			-	
SINGLE STOCK FUTURE (SCBK)										
19-Dec-24	KE9400006103	December 22, 2023	December 19, 2024	22	236.10	236.95			-	
20-Mar-25	KE9400007655	March 22, 2024	March 20, 2025	113	242.95	243.80			-	
20-Jun-25	KE9400008984	June 21, 2024	June 19, 2025	204	250.25	251.15			-	
18-Sep-25	KE9400001433	September 20, 2024	September 18, 2025	295	258.65	259.55			-	
SINGLE STOCK FUTURE (IMHP)										
19-Dec-24	KE9400006210	December 22, 2023	December 19, 2024	22	29.95	29.20			3	
20-Mar-25	KE9400007762	March 22, 2024	March 20, 2025	113	30.82	31.09			-	
20-Jun-25	KE9400009099	June 21, 2024	June 19, 2025	204	31.75	32.03			-	
18-Sep-25	KE9400001540	September 20, 2024	September 18, 2025	295	32.81	33.10			-	

Total Volumes	
Today	Previous
7	12

Total Value	
Today	Previous
101,950	439,400

Total Open Interest	
Today	Previous
323	318

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

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