

		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
										December 19, 2024
INDEX (N25I)										
19-Dec-24	KE9400005212	December 22, 2023	December 19, 2024	-	3,282	3,239				-
20-Mar-25	KE9400006434	March 22, 2024	March 20, 2025	91	3,324	3,280				-
20-Jun-25	KE9400007986	June 21, 2024	June 19, 2025	182	3,365	3,321				-
18-Sep-25	KE9400009214	September 20, 2024	September 18, 2025	273	3,430	3,386				-
INDEX (25MN)										
19-Dec-24	KE9400005105	December 22, 2023	December 19, 2024	-	3,282	3,239				-
20-Mar-25	KE9400006327	March 22, 2024	March 20, 2025	91	3,324	3,280				-
20-Jun-25	KE9400007870	June 21, 2024	June 19, 2025	182	3,365	3,321				-
18-Sep-25	KE9400009107	September 20, 2024	September 18, 2025	273	3,430	3,386				-
SINGLE STOCK FUTURE (SCOM)										
19-Dec-24	KE9400005329	December 22, 2023	December 19, 2024	-	17.60	17.61	4	69,040		-
20-Mar-25	KE9400006457	March 22, 2024	March 20, 2025	91	18.02	18.03				14
20-Jun-25	KE9400008109	June 21, 2024	June 19, 2025	182	18.46	18.46				-
18-Sep-25	KE9400009438	September 20, 2024	September 18, 2025	273	19.01	19.02				-
SINGLE STOCK FUTURE (EQTY)										
19-Dec-24	KE9400005543	December 22, 2023	December 19, 2024	-	46.15	46.16	4	185,720		-
20-Mar-25	KE9400006988	March 22, 2024	March 20, 2025	91	45.90	47.28	8	367,200		8
20-Jun-25	KE9400008323	June 21, 2024	June 19, 2025	182	48.40	48.41				-
18-Sep-25	KE9400009768	September 20, 2024	September 18, 2025	273	49.86	49.87				-
SINGLE STOCK FUTURE (KCBG)										
19-Dec-24	KE9400005436	December 22, 2023	December 19, 2024	-	39.55	39.61	56	2,215,920		-
20-Mar-25	KE9400006764	March 22, 2024	March 20, 2025	91	40.50	40.57				121
20-Jun-25	KE9400008216	June 21, 2024	June 19, 2025	182	41.48	41.54				-
18-Sep-25	KE9400009545	September 20, 2024	September 18, 2025	273	42.73	42.79				-
SINGLE STOCK FUTURE (EABL)										
19-Dec-24	KE9400005766	December 22, 2023	December 19, 2024	-	175.00	175.05	2	37,720		-
20-Mar-25	KE9400007218	March 22, 2024	March 20, 2025	91	179.20	179.25				-
20-Jun-25	KE9400008547	June 21, 2024	June 19, 2025	182	183.50	183.55				-
18-Sep-25	KE9400009982	September 20, 2024	September 18, 2025	273	189.05	189.10				-
SINGLE STOCK FUTURE (BATK)										
19-Dec-24	KE9400005873	December 22, 2023	December 19, 2024	-	352.25	351.60				-
20-Mar-25	KE9400007325	March 22, 2024	March 20, 2025	91	360.75	360.05				-
20-Jun-25	KE9400008653	June 21, 2024	June 19, 2025	182	369.40	368.70				-
18-Sep-25	KE9400001102	September 20, 2024	September 18, 2025	273	380.50	379.85				-
SINGLE STOCK FUTURE (ABSA)										
19-Dec-24	KE9400005659	December 22, 2023	December 19, 2024	-	16.65	15.65	5	81,360		-
20-Mar-25	KE9400007093	March 22, 2024	March 20, 2025	91	17.05	16.03				-
20-Jun-25	KE9400008430	June 21, 2024	June 19, 2025	182	17.46	16.42				-
18-Sep-25	KE9400009875	September 20, 2024	September 18, 2025	273	17.99	16.91				-
SINGLE STOCK FUTURE (NCBA)										
19-Dec-24	KE9400005980	December 22, 2023	December 19, 2024	-	46.50	45.71	1	45,580		-
20-Mar-25	KE9400007432	March 22, 2024	March 20, 2025	91	46.40	46.81	4	185,600		4
20-Jun-25	KE9400008760	June 21, 2024	June 19, 2025	182	48.76	47.94				-
18-Sep-25	KE9400001219	September 20, 2024	September 18, 2025	273	50.23	49.39				-
SINGLE STOCK FUTURE (COOP)										
19-Dec-24	KE9400006095	December 22, 2023	December 19, 2024	-	15.25	14.70	3	43,830		-
20-Mar-25	KE9400007549	March 22, 2024	March 20, 2025	91	15.62	15.06				-
20-Jun-25	KE9400008877	June 21, 2024	June 19, 2025	182	15.99	15.42				-
18-Sep-25	KE9400001326	September 20, 2024	September 18, 2025	273	16.47	15.89				-
SINGLE STOCK FUTURE (SCBK)										
19-Dec-24	KE9400006103	December 22, 2023	December 19, 2024	-	265.50	261.55				-
20-Mar-25	KE9400007555	March 22, 2024	March 20, 2025	91	271.90	267.85				-
20-Jun-25	KE9400008984	June 21, 2024	June 19, 2025	182	278.40	274.30				-
18-Sep-25	KE9400001433	September 20, 2024	September 18, 2025	273	286.80	282.60				-
SINGLE STOCK FUTURE (IMHP)										
19-Dec-24	KE9400006210	December 22, 2023	December 19, 2024	-	31.95	30.31	2	60,240		-
20-Mar-25	KE9400007762	March 22, 2024	March 20, 2025	91	32.72	31.04				-
20-Jun-25	KE9400009099	June 21, 2024	June 19, 2025	182	33.51	31.78				-
18-Sep-25	KE9400001540	September 20, 2024	September 18, 2025	273	34.52	32.74				-

Total Volumes	
Today	Previous
89	-

Total Value	
Today	Previous
3.292.210	-

Total Open Interest
Today Previous
147 220

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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