

		DERIVATIVES PRICING								
Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts	
INDEX (N25I)										
19-Dec-24	KE9400005212	December 22, 2023	December 19, 2024	16	3,079	3,098			-	
20-Mar-25	KE9400006434	March 22, 2024	March 20, 2025	107	3,127	3,146			-	
20-Jun-25	KE9400007986	June 21, 2024	June 19, 2025	198	3,179	3,199			-	
18-Sep-25	KE9400009214	September 20, 2024	September 18, 2025	289	3,245	3,266			-	
INDEX (25MMN)										
19-Dec-24	KE9400005105	December 22, 2023	December 19, 2024	16	3,079	3,098			-	
20-Mar-25	KE9400006327	March 22, 2024	March 20, 2025	107	3,127	3,146			-	
20-Jun-25	KE9400007870	June 21, 2024	June 19, 2025	198	3,179	3,199			-	
18-Sep-25	KE9400009107	September 20, 2024	September 18, 2025	289	3,245	3,266			-	
SINGLE STOCK FUTURE (SCOM)										
19-Dec-24	KE9400005329	December 22, 2023	December 19, 2024	16	15.32	15.43			71	
20-Mar-25	KE9400006657	March 22, 2024	March 20, 2025	107	15.73	15.45			76	
20-Jun-25	KE9400008109	June 21, 2024	June 19, 2025	198	16.17	16.28			-	
18-Sep-25	KE9400009438	September 20, 2024	September 18, 2025	289	16.68	16.80			-	
SINGLE STOCK FUTURE (EQTY)										
19-Dec-24	KE9400005543	December 22, 2023	December 19, 2024	16	45.72	45.28			2	
20-Mar-25	KE9400006988	March 22, 2024	March 20, 2025	107	46.95	46.50			8	
20-Jun-25	KE9400008323	June 21, 2024	June 19, 2025	198	48.25	47.79			-	
18-Sep-25	KE9400009768	September 20, 2024	September 18, 2025	289	49.78	49.30			-	
SINGLE STOCK FUTURE (KCBG)										
19-Dec-24	KE9400005436	December 22, 2023	December 19, 2024	16	38.34	38.20			93	
20-Mar-25	KE9400006764	March 22, 2024	March 20, 2025	107	39.15	39.22	3	117,450	121	
20-Jun-25	KE9400008216	June 21, 2024	June 19, 2025	198	40.46	40.31			-	
18-Sep-25	KE9400009545	September 20, 2024	September 18, 2025	289	41.74	41.59			-	
SINGLE STOCK FUTURE (EABL)										
19-Dec-24	KE9400005766	December 22, 2023	December 19, 2024	16	165.80	174.15			-	
20-Mar-25	KE9400007218	March 22, 2024	March 20, 2025	107	170.25	178.80			-	
20-Jun-25	KE9400008547	June 21, 2024	June 19, 2025	198	174.95	183.75			-	
18-Sep-25	KE9400009982	September 20, 2024	September 18, 2025	289	180.50	189.60			-	
SINGLE STOCK FUTURE (BATK)										
19-Dec-24	KE9400005873	December 22, 2023	December 19, 2024	16	351.45	351.55			-	
20-Mar-25	KE9400007325	March 22, 2024	March 20, 2025	107	360.85	360.95			-	
20-Jun-25	KE9400008653	June 21, 2024	June 19, 2025	198	370.90	371.00			-	
18-Sep-25	KE9400001102	September 20, 2024	September 18, 2025	289	382.60	382.75			-	
SINGLE STOCK FUTURE (ABSA)										
19-Dec-24	KE9400005659	December 22, 2023	December 19, 2024	16	15.07	15.03			1	
20-Mar-25	KE9400007093	March 22, 2024	March 20, 2025	107	15.48	15.43			-	
20-Jun-25	KE9400008430	June 21, 2024	June 19, 2025	198	15.91	15.86			-	
18-Sep-25	KE9400009875	September 20, 2024	September 18, 2025	289	16.41	16.36			-	
SINGLE STOCK FUTURE (NCBA)										
19-Dec-24	KE9400005980	December 22, 2023	December 19, 2024	16	42.10	42.27			6	
20-Mar-25	KE9400007432	March 22, 2024	March 20, 2025	107	43.23	43.40			4	
20-Jun-25	KE9400008760	June 21, 2024	June 19, 2025	198	44.44	44.61			-	
18-Sep-25	KE9400001219	September 20, 2024	September 18, 2025	289	45.84	46.02			-	
SINGLE STOCK FUTURE (COOP)										
19-Dec-24	KE9400006095	December 22, 2023	December 19, 2024	16	13.97	13.92			7	
20-Mar-25	KE9400007549	March 22, 2024	March 20, 2025	107	14.34	14.29			-	
20-Jun-25	KE9400008877	June 21, 2024	June 19, 2025	198	14.74	14.69			-	
18-Sep-25	KE9400001326	September 20, 2024	September 18, 2025	289	15.21	15.16			-	
SINGLE STOCK FUTURE (SCBK)										
19-Dec-24	KE9400006103	December 22, 2023	December 19, 2024	16	243.45	244.00			-	
20-Mar-25	KE9400007455	March 22, 2024	March 20, 2025	107	249.95	250.55			-	
20-Jun-25	KE9400008984	June 21, 2024	June 19, 2025	198	256.90	257.55			-	
18-Sep-25	KE9400001433	September 20, 2024	September 18, 2025	289	265.00	265.65			-	
SINGLE STOCK FUTURE (IMHP)										
19-Dec-24	KE9400006210	December 22, 2023	December 19, 2024	16	30.65	30.61			3	
20-Mar-25	KE9400007762	March 22, 2024	March 20, 2025	107	31.47	31.43			-	
20-Jun-25	KE9400009099	June 21, 2024	June 19, 2025	198	32.35	32.30			-	
18-Sep-25	KE9400001540	September 20, 2024	September 18, 2025	289	33.32	33.32			-	

Total Volumes	
Today	Previous
3	2

Total Value	
Today	Previous
117,450	30,900

Total Open Interest	
Today	Previous
392	389

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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