

		DERIVATIVES PRICING							Open Interest Contracts	
Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value		
INDEX (N25I)										
	45419	KE9400007986	June 21, 2024	June 19, 2025	73	3.504	3.566		-	
18-Sep-25		KE9400009214	September 20, 2024	September 18, 2025	164	3.538	3.601		-	
18-Dec-25		KE9600001870	December 20, 2024	December 18, 2025	255	3.589	3.654		-	
19-Mar-26		KE9800005879	March 21, 2025	March 19, 2026	346	3.654	3.720		-	
INDEX (25MN)										
20-Jun-25		KE9400007870	June 21, 2024	June 19, 2025	73	3.504	3.566		-	
18-Sep-25		KE9400009107	September 20, 2024	September 18, 2025	164	3.538	3.601		-	
18-Dec-25		KE9600001763	December 20, 2024	December 18, 2025	255	3.589	3.654		-	
19-Mar-26		KE9800005762	March 21, 2025	March 19, 2026	346	3.654	3.720		-	
INDEX (10MN)										
20-Jun-25		KE9400003215	June 21, 2024	June 19, 2025	170	1.327	1.355		-	
18-Sep-25		KE9600003322	September 20, 2024	September 18, 2025	261	1.340	1.369		-	
18-Dec-25		KE9600003439	December 20, 2024	December 18, 2025	352	1.359	1.389		-	
19-Mar-26		KE9800005986	March 21, 2025	March 19, 2026	352	1.383	1.414		-	
SINGLE STOCK FUTURE (SCOM)										
20-Jun-25		KE94000008109	June 21, 2024	June 19, 2025	73	17.50	18.99	1	17,500	
18-Sep-25		KE9400009438	September 20, 2024	September 18, 2025	164	17.50	18.74	2	35,000	
18-Dec-25		KE9600001987	December 20, 2024	December 18, 2025	255	18.62	19.23		-	
19-Mar-26		KE9800006109	March 21, 2025	March 19, 2026	346	19.16	19.79		-	
SINGLE STOCK FUTURE (EQTY)										
20-Jun-25		KE94000008323	June 21, 2024	June 19, 2025	73	48.00	43.67	1	48,000	
18-Sep-25		KE9400009768	September 20, 2024	September 18, 2025	164	42.55	44.62		-	
18-Dec-25		KE9600002100	December 20, 2024	December 18, 2025	255	43.65	45.77		-	
19-Mar-26		KE9800006323	March 21, 2025	March 19, 2026	346	44.92	47.11		-	
SINGLE STOCK FUTURE (KCBG)										
20-Jun-25		KE94000008216	June 21, 2024	June 19, 2025	73	39.07	40.47		-	
18-Sep-25		KE9400009545	September 20, 2024	September 18, 2025	164	39.91	41.34		-	
18-Dec-25		KE9600002092	December 20, 2024	December 18, 2025	255	40.93	42.41		-	
19-Mar-26		KE9800006216	March 21, 2025	March 19, 2026	346	42.12	43.65		-	
SINGLE STOCK FUTURE (EABL)										
20-Jun-25		KE94000008547	June 21, 2024	June 19, 2025	73	181.00	189.10	2	36,200	
18-Sep-25		KE9400009982	September 20, 2024	September 18, 2025	164	192.50	193.15		-	
18-Dec-25		KE9600002324	December 20, 2024	December 18, 2025	255	197.45	198.15		-	
19-Mar-26		KE9800006547	March 21, 2025	March 19, 2026	346	203.20	203.95		-	
SINGLE STOCK FUTURE (BATK)										
20-Jun-25		KE94000008653	June 21, 2024	June 19, 2025	73	331.40	336.20		-	
18-Sep-25		KE9600001102	September 20, 2024	September 18, 2025	164	333.50	338.45		-	
18-Dec-25		KE9600002548	December 20, 2024	December 18, 2025	255	342.10	347.25		-	
19-Mar-26		KE9800006453	March 21, 2025	March 19, 2026	346	352.10	357.40		-	
SINGLE STOCK FUTURE (ABSA)										
20-Jun-25		KE94000008430	June 21, 2024	June 19, 2025	73	17.14	16.86	7	120,000	
18-Sep-25		KE9600009875	September 20, 2024	September 18, 2025	164	16.85	17.22		-	
18-Dec-25		KE9600002217	December 20, 2024	December 18, 2025	255	17.07	17.46		-	
19-Mar-26		KE9800006430	March 21, 2025	March 19, 2026	346	17.57	17.97		-	
SINGLE STOCK FUTURE (NCBA)										
20-Jun-25		KE94000008760	June 21, 2024	June 19, 2025	73	51.65	51.69		-	
18-Sep-25		KE9600001219	September 20, 2024	September 18, 2025	164	50.51	50.55		-	
18-Dec-25		KE9600002654	December 20, 2024	December 18, 2025	255	51.81	51.86		-	
19-Mar-26		KE9800006760	March 21, 2025	March 19, 2026	346	53.32	53.38		-	
SINGLE STOCK FUTURE (COOP)										
20-Jun-25		KE94000008877	June 21, 2024	June 19, 2025	73	14.91	14.92		-	
18-Sep-25		KE9600001326	September 20, 2024	September 18, 2025	164	15.23	15.25		-	
18-Dec-25		KE9600002878	December 20, 2024	December 18, 2025	255	15.63	15.64		-	
19-Mar-26		KE9800006877	March 21, 2025	March 19, 2026	346	16.08	16.10		-	
SINGLE STOCK FUTURE (SCBK)										
20-Jun-25		KE94000008984	June 21, 2024	June 19, 2025	73	306.75	305.65		-	
18-Sep-25		KE9600001433	September 20, 2024	September 18, 2025	164	305.30	304.25		-	
18-Dec-25		KE9600002985	December 20, 2024	December 18, 2025	255	313.20	312.15		-	
19-Mar-26		KE9800006984	March 21, 2025	March 19, 2026	346	322.30	321.25		-	
SINGLE STOCK FUTURE (IMHP)										
20-Jun-25		KE9400009099	June 21, 2024	June 19, 2025	73	30.32	30.81		-	
18-Sep-25		KE9600001540	September 20, 2024	September 18, 2025	164	30.97	31.48		-	
18-Dec-25		KE9600003090	December 20, 2024	December 18, 2025	255	31.77	32.30		-	
19-Mar-26		KE9800007099	March 21, 2025	March 19, 2026	346	32.69	33.24		-	

Total Volumes	
Today	Previous
13	-

Total Value	
Today	Previous
256,700	-

Total Open	Interest
Today	Previous
9	3

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

Nominal:

MINI-INDEX = 10

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