

		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)										
20-Mar-25	KE9400006434	March 22, 2024	March 20, 2025	72	3.556	3.530			-	
20-Jun-25	KE9400007986	June 21, 2024	June 19, 2025	163	3.599	3.573			-	
18-Sep-25	KE9400009214	September 20, 2024	September 18, 2025	254	3.658	3.632			-	
18-Dec-25	KE9600001870	December 20, 2024	December 18, 2025	345	3.732	3.706			-	
INDEX (25MMN)										
20-Mar-25	KE9400006327	March 22, 2024	March 20, 2025	72	3.556	3.530			-	
20-Jun-25	KE9400007870	June 21, 2024	June 19, 2025	163	3.599	3.573			-	
18-Sep-25	KE9400009107	September 20, 2024	September 18, 2025	254	3.658	3.632			-	
18-Dec-25	KE9600001763	December 20, 2024	December 18, 2025	345	3.732	3.706			-	
INDEX (10MMN)										
20-Mar-25	KE9400003108	March 22, 2024	March 20, 2025	79	1.352	1.350			-	
20-Jun-25	KE9600003215	June 21, 2024	June 19, 2025	170	1.369	1.367			-	
18-Sep-25	KE9600003322	September 20, 2024	September 18, 2025	261	1.391	1.389			-	
18-Dec-25	KE9600003439	December 20, 2024	December 18, 2025	352	1.419	1.417			-	
SINGLE STOCK FUTURE (SCOM)										
20-Mar-25	KE9400006657	March 22, 2024	March 20, 2025	72	17.49	17.39			14	
20-Jun-25	KE9400008109	June 21, 2024	June 19, 2025	163	17.90	17.81			-	
18-Sep-25	KE9400009438	September 20, 2024	September 18, 2025	254	18.40	18.30			-	
18-Dec-25	KE9600001987	December 20, 2024	December 18, 2025	345	18.98	18.87			-	
SINGLE STOCK FUTURE (EQTY)										
20-Mar-25	KE9400006988	March 22, 2024	March 20, 2025	72	48.87	48.73			23	
20-Jun-25	KE9400008323	June 21, 2024	June 19, 2025	163	46.00	45.86			-	
18-Sep-25	KE9400009768	September 20, 2024	September 18, 2025	254	47.29	47.14			-	
18-Dec-25	KE9600002100	December 20, 2024	December 18, 2025	345	48.77	48.63			-	
SINGLE STOCK FUTURE (KCBG)										
20-Mar-25	KE9400006764	March 22, 2024	March 20, 2025	72	43.10	43.73	47	2,025,700	212	
20-Jun-25	KE9400008216	June 21, 2024	June 19, 2025	163	44.87	44.77			-	
18-Sep-25	KE9400009545	September 20, 2024	September 18, 2025	254	46.11	46.02			-	
18-Dec-25	KE9600002092	December 20, 2024	December 18, 2025	345	47.55	47.46			-	
SINGLE STOCK FUTURE (EABL)										
20-Mar-25	KE9400007218	March 22, 2024	March 20, 2025	72	180.10	181.45			-	
20-Jun-25	KE9400008547	June 21, 2024	June 19, 2025	163	184.40	185.75			-	
18-Sep-25	KE9400009982	September 20, 2024	September 18, 2025	254	183.55	184.95			-	
18-Dec-25	KE9600002324	December 20, 2024	December 18, 2025	345	189.30	190.75			-	
SINGLE STOCK FUTURE (BATK)										
20-Mar-25	KE9400007325	March 22, 2024	March 20, 2025	72	380.65	379.95			-	
20-Jun-25	KE9400008653	June 21, 2024	June 19, 2025	163	344.40	343.70			-	
18-Sep-25	KE9600001102	September 20, 2024	September 18, 2025	254	349.00	348.35			-	
18-Dec-25	KE9600002548	December 20, 2024	December 18, 2025	345	360.05	359.35			-	
SINGLE STOCK FUTURE (ABSA)										
20-Mar-25	KE9400007093	March 22, 2024	March 20, 2025	72	18.85	19.22			-	
20-Jun-25	KE9400008430	June 21, 2024	June 19, 2025	163	17.94	18.31			-	
18-Sep-25	KE9400009875	September 20, 2024	September 18, 2025	254	18.43	18.82			-	
18-Dec-25	KE9600002217	December 20, 2024	December 18, 2025	345	19.01	19.41			-	
SINGLE STOCK FUTURE (NCBA)										
20-Mar-25	KE9400007432	March 22, 2024	March 20, 2025	72	50.91	50.15			4	
20-Jun-25	KE9400008760	June 21, 2024	June 19, 2025	163	49.08	48.31			-	
18-Sep-25	KE9600001219	September 20, 2024	September 18, 2025	254	50.44	49.66			-	
18-Dec-25	KE9600002654	December 20, 2024	December 18, 2025	345	52.03	51.22			-	
SINGLE STOCK FUTURE (COOP)										
20-Mar-25	KE9400007549	March 22, 2024	March 20, 2025	72	18.45	17.99	50	922,500	50	
20-Jun-25	KE9400008877	June 21, 2024	June 19, 2025	163	17.05	16.90			-	
18-Sep-25	KE9600001326	September 20, 2024	September 18, 2025	254	17.53	17.37			-	
18-Dec-25	KE9600002878	December 20, 2024	December 18, 2025	345	18.08	17.92			-	
SINGLE STOCK FUTURE (SCBK)										
20-Mar-25	KE9400007655	March 22, 2024	March 20, 2025	72	306.00	301.20			-	
20-Jun-25	KE9400008984	June 21, 2024	June 19, 2025	163	289.90	285.00			-	
18-Sep-25	KE9600001433	September 20, 2024	September 18, 2025	254	297.95	293.00			-	
18-Dec-25	KE9600002985	December 20, 2024	December 18, 2025	345	307.30	302.20			-	
SINGLE STOCK FUTURE (IMHP)										
20-Mar-25	KE9400007762	March 22, 2024	March 20, 2025	72	37.25	36.80			5	
20-Jun-25	KE9400009099	June 21, 2024	June 19, 2025	163	35.55	35.09			-	
18-Sep-25	KE9600001540	September 20, 2024	September 18, 2025	254	36.53	36.06			-	
18-Dec-25	KE9600003090	December 20, 2024	December 18, 2025	345	37.68	37.20			-	

Total Volumes	
Today	Previous
97	-

Total Value	
Today	Previous
2 948 200	-

Total Open Interest
Today
308

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:

INDEX-100
MINI-INDEX - 10

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