

		DERIVATIVES PRICING								
Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts	
									January 21, 2025	
INDEX (N25I)										
20-Mar-25	KE940000434	March 22, 2024	March 20, 2025	58	3.537	3.521			-	
20-Jun-25	KE940000798	June 21, 2024	June 19, 2025	149	3.578	3.563			-	
18-Sep-25	KE9400009214	September 20, 2024	September 18, 2025	240	3.635	3.620			-	
18-Dec-25	KE9600001870	December 20, 2024	December 18, 2025	331	3.707	3.691			-	
INDEX (25MN)										
20-Mar-25	KE9400006327	March 22, 2024	March 20, 2025	58	3.537	3.521			-	
20-Jun-25	KE9400007870	June 21, 2024	June 19, 2025	149	3.578	3.563			-	
18-Sep-25	KE9400009107	September 20, 2024	September 18, 2025	240	3.635	3.620			-	
18-Dec-25	KE9600001763	December 20, 2024	December 18, 2025	331	3.707	3.691			-	
INDEX (10MN)										
20-Mar-25	KE9400003108	March 22, 2024	March 20, 2025	79	1.356	1.352			-	
20-Jun-25	KE9400003215	June 21, 2024	June 19, 2025	170	1.372	1.368			-	
18-Sep-25	KE9600003322	September 20, 2024	September 18, 2025	261	1.394	1.390			-	
18-Dec-25	KE9600003439	December 20, 2024	December 18, 2025	352	1.422	1.417			-	
SINGLE STOCK FUTURE (SCOM)										
20-Mar-25	KE9400006657	March 22, 2024	March 20, 2025	58	18.74	18.65			9	
20-Jun-25	KE9400008109	June 21, 2024	June 19, 2025	149	19.18	19.08			-	
18-Sep-25	KE9400009438	September 20, 2024	September 18, 2025	240	19.70	19.60			-	
18-Dec-25	KE9600001987	December 20, 2024	December 18, 2025	331	20.30	20.20			-	
SINGLE STOCK FUTURE (EQTY)										
20-Mar-25	KE9400006988	March 22, 2024	March 20, 2025	58	49.80	49.21	8	398,400	8	
20-Jun-25	KE9400008323	June 21, 2024	June 19, 2025	149	46.63	46.33			-	
18-Sep-25	KE9400009768	September 20, 2024	September 18, 2025	240	47.91	47.60			-	
18-Dec-25	KE9600002100	December 20, 2024	December 18, 2025	331	49.37	49.06			-	
SINGLE STOCK FUTURE (KCBG)										
20-Mar-25	KE9400006764	March 22, 2024	March 20, 2025	58	44.28	43.11			189	
20-Jun-25	KE9400008216	June 21, 2024	June 19, 2025	149	45.31	44.80			-	
18-Sep-25	KE9400009545	September 20, 2024	September 18, 2025	240	46.54	46.02			-	
18-Dec-25	KE9600002092	December 20, 2024	December 18, 2025	331	47.96	47.42			-	
SINGLE STOCK FUTURE (EABL)										
20-Mar-25	KE9400007218	March 22, 2024	March 20, 2025	58	184.80	182.05			-	
20-Jun-25	KE9400008547	June 21, 2024	June 19, 2025	149	189.10	186.30			-	
18-Sep-25	KE9400009982	September 20, 2024	September 18, 2025	240	188.25	185.40			-	
18-Dec-25	KE9600002324	December 20, 2024	December 18, 2025	331	194.00	191.05			-	
SINGLE STOCK FUTURE (BATK)										
20-Mar-25	KE9400007325	March 22, 2024	March 20, 2025	58	375.45	375.80			-	
20-Jun-25	KE9400008653	June 21, 2024	June 19, 2025	149	338.90	339.25			-	
18-Sep-25	KE9600001102	September 20, 2024	September 18, 2025	240	343.20	343.60			-	
18-Dec-25	KE9600002548	December 20, 2024	December 18, 2025	331	353.75	354.15			-	
SINGLE STOCK FUTURE (ABSA)										
20-Mar-25	KE9400007093	March 22, 2024	March 20, 2025	58	17.52	17.52	3	52,560	5	
20-Jun-25	KE9400008430	June 21, 2024	June 19, 2025	149	16.51	16.56			-	
18-Sep-25	KE9400009875	September 20, 2024	September 18, 2025	240	16.96	17.02			-	
18-Dec-25	KE9600002217	December 20, 2024	December 18, 2025	331	17.48	17.54			-	
SINGLE STOCK FUTURE (NCBA)										
20-Mar-25	KE9400007432	March 22, 2024	March 20, 2025	58	48.05	49.62	2	96,100	4	
20-Jun-25	KE9400008760	June 21, 2024	June 19, 2025	149	46.94	47.74			-	
18-Sep-25	KE9600001219	September 20, 2024	September 18, 2025	240	48.23	49.04			-	
18-Dec-25	KE9600002654	December 20, 2024	December 18, 2025	331	49.70	50.54			-	
SINGLE STOCK FUTURE (COOP)										
20-Mar-25	KE9400007549	March 22, 2024	March 20, 2025	58	16.30	16.51			110	
20-Jun-25	KE9400008877	June 21, 2024	June 19, 2025	149	15.16	15.37			-	
18-Sep-25	KE9600001326	September 20, 2024	September 18, 2025	240	15.57	15.79			-	
18-Dec-25	KE9600002878	December 20, 2024	December 18, 2025	331	16.05	16.28			-	
SINGLE STOCK FUTURE (SCBK)										
20-Mar-25	KE9400007655	March 22, 2024	March 20, 2025	58	285.00	283.65	1	28,500	1	
20-Jun-25	KE9400008984	June 21, 2024	June 19, 2025	149	268.60	266.90			-	
18-Sep-25	KE9600001433	September 20, 2024	September 18, 2025	240	275.95	274.20			-	
18-Dec-25	KE9600002985	December 20, 2024	December 18, 2025	331	284.40	282.55			-	
SINGLE STOCK FUTURE (IMHP)										
20-Mar-25	KE9400007762	March 22, 2024	March 20, 2025	58	33.82	33.11			1	
20-Jun-25	KE9400009099	June 21, 2024	June 19, 2025	149	32.01	31.29			-	
18-Sep-25	KE9600001540	September 20, 2024	September 18, 2025	240	32.89	32.15			-	
18-Dec-25	KE9600003090	December 20, 2024	December 18, 2025	331	33.89	33.13			-	

Total Volumes	
Today	Previous
14	68

Total Value	
Today	Previous
575.560	2.931.480

Total Open Interest	
Today	Previous
327	331

**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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