

		DERIVATIVES PRICING							FX		Markets	
Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts			
										January 23, 2025		
INDEX (N25I)												
20-Mar-25	KE9400006434	March 22, 2024	March 20, 2025	56	3,589	3,559					-	
20-Jun-25	KE9400007986	June 21, 2024	June 19, 2025	147	3,631	3,600					-	
18-Sep-25	KE9400009214	September 20, 2024	September 18, 2025	238	3,688	3,658					-	
18-Dec-25	KE9600001870	December 20, 2024	December 18, 2025	329	3,760	3,729					-	
INDEX (25MMN)												
20-Mar-25	KE9400006327	March 22, 2024	March 20, 2025	56	3,589	3,559					-	
20-Jun-25	KE9400007870	June 21, 2024	June 19, 2025	147	3,631	3,600					-	
18-Sep-25	KE9400009107	September 20, 2024	September 18, 2025	238	3,688	3,658					-	
18-Dec-25	KE9600001763	December 20, 2024	December 18, 2025	329	3,760	3,729					-	
INDEX (10MMN)												
20-Mar-25	KE9400003108	March 22, 2024	March 20, 2025	79	1,377	1,364					-	
20-Jun-25	KE9400003215	June 21, 2024	June 19, 2025	170	1,392	1,380					-	
18-Sep-25	KE9600003322	September 20, 2024	September 18, 2025	261	1,415	1,402					-	
18-Dec-25	KE9600003439	December 20, 2024	December 18, 2025	352	1,442	1,430					-	
SINGLE STOCK FUTURE (SCOM)												
20-Mar-25	KE9400006657	March 22, 2024	March 20, 2025	56	18.63	18.64					9	
20-Jun-25	KE9400008109	June 21, 2024	June 19, 2025	147	19.07	19.07					-	
18-Sep-25	KE9400009438	September 20, 2024	September 18, 2025	238	19.58	19.59					-	
18-Dec-25	KE9600001987	December 20, 2024	December 18, 2025	329	20.18	20.19					-	
SINGLE STOCK FUTURE (EQTY)												
20-Mar-25	KE9400006988	March 22, 2024	March 20, 2025	56	49.64	49.90					8	
20-Jun-25	KE9400008323	June 21, 2024	June 19, 2025	147	46.76	47.03					-	
18-Sep-25	KE9400009768	September 20, 2024	September 18, 2025	238	48.04	48.32					-	
18-Dec-25	KE9600002100	December 20, 2024	December 18, 2025	329	49.50	49.80					-	
SINGLE STOCK FUTURE (KCBG)												
20-Mar-25	KE9400006764	March 22, 2024	March 20, 2025	56	46.03	44.72					189	
20-Jun-25	KE9400008216	June 21, 2024	June 19, 2025	147	47.10	45.76					-	
18-Sep-25	KE9400009545	September 20, 2024	September 18, 2025	238	48.38	47.01					-	
18-Dec-25	KE9600002092	December 20, 2024	December 18, 2025	329	49.85	48.43					-	
SINGLE STOCK FUTURE (EABL)												
20-Mar-25	KE9400007218	March 22, 2024	March 20, 2025	56	191.30	186.55					-	
20-Jun-25	KE9400008547	June 21, 2024	June 19, 2025	147	195.75	190.90					-	
18-Sep-25	KE9400009982	September 20, 2024	September 18, 2025	238	195.05	190.05					-	
18-Dec-25	KE9600002324	December 20, 2024	December 18, 2025	329	201.00	195.85					-	
SINGLE STOCK FUTURE (BATK)												
20-Mar-25	KE9400007325	March 22, 2024	March 20, 2025	56	375.55	375.15					-	
20-Jun-25	KE9400008653	June 21, 2024	June 19, 2025	147	338.95	338.55					-	
18-Sep-25	KE9600001102	September 20, 2024	September 18, 2025	238	343.20	342.80					-	
18-Dec-25	KE9600002548	December 20, 2024	December 18, 2025	329	353.75	353.35					-	
SINGLE STOCK FUTURE (ABSA)												
20-Mar-25	KE9400007093	March 22, 2024	March 20, 2025	56	17.52	17.72	2	35,040			5	
20-Jun-25	KE9400008430	June 21, 2024	June 19, 2025	147	16.86	16.76					-	
18-Sep-25	KE9400009875	September 20, 2024	September 18, 2025	238	17.32	17.22					-	
18-Dec-25	KE9600002217	December 20, 2024	December 18, 2025	329	17.85	17.74					-	
SINGLE STOCK FUTURE (NCBA)												
20-Mar-25	KE9400007432	March 22, 2024	March 20, 2025	56	50.35	49.75					4	
20-Jun-25	KE9400008740	June 21, 2024	June 19, 2025	147	48.47	47.86					-	
18-Sep-25	KE9600001219	September 20, 2024	September 18, 2025	238	49.80	49.17					-	
18-Dec-25	KE9600002654	December 20, 2024	December 18, 2025	329	51.31	50.67					-	
SINGLE STOCK FUTURE (COOP)												
20-Mar-25	KE9400007549	March 22, 2024	March 20, 2025	56	16.44	16.30					110	
20-Jun-25	KE9400008877	June 21, 2024	June 19, 2025	147	15.30	15.15					-	
18-Sep-25	KE9600001326	September 20, 2024	September 18, 2025	238	15.72	15.57					-	
18-Dec-25	KE9600002878	December 20, 2024	December 18, 2025	329	16.20	16.04					-	
SINGLE STOCK FUTURE (SCBK)												
20-Mar-25	KE9400007655	March 22, 2024	March 20, 2025	56	289.25	285.80					1	
20-Jun-25	KE9400008984	June 21, 2024	June 19, 2025	147	272.60	269.05					-	
18-Sep-25	KE9600001433	September 20, 2024	September 18, 2025	238	280.05	276.40					-	
18-Dec-25	KE9600002985	December 20, 2024	December 18, 2025	329	288.60	284.85					-	
SINGLE STOCK FUTURE (IMHP)												
20-Mar-25	KE9400007762	March 22, 2024	March 20, 2025	56	35.43	35.23					1	
20-Jun-25	KE9400009099	June 21, 2024	June 19, 2025	147	33.65	33.46					-	
18-Sep-25	KE9600001540	September 20, 2024	September 18, 2025	238	34.57	34.37					-	
18-Dec-25	KE9600003090	December 20, 2024	December 18, 2025	329	35.63	35.42					-	

Total Volumes	
Today	Previous
2	-

Total Value	
Today	Previous
35,040	-

Total Open	Interest
Today	Previous
327	327

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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