

		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)										
20-Mar-25	KE9400006434	March 22, 2024	March 20, 2025	55	3,598	3,589			-	
20-Jun-25	KE9400007986	June 21, 2024	June 19, 2025	146	3,639	3,631			-	
18-Sep-25	KE9400009214	September 20, 2024	September 18, 2025	237	3,697	3,688			-	
18-Dec-25	KE9600001870	December 20, 2024	December 18, 2025	328	3,769	3,760			-	
INDEX (25MMN)										
20-Mar-25	KE9400006327	March 22, 2024	March 20, 2025	55	3,598	3,589			-	
20-Jun-25	KE9400007870	June 21, 2024	June 19, 2025	146	3,639	3,631			-	
18-Sep-25	KE9400009107	September 20, 2024	September 18, 2025	237	3,697	3,688			-	
18-Dec-25	KE9600001763	December 20, 2024	December 18, 2025	328	3,769	3,760			-	
INDEX (10MMN)										
20-Mar-25	KE9400003108	March 22, 2024	March 20, 2025	79	1,382	1,377			-	
20-Jun-25	KE9400003215	June 21, 2024	June 19, 2025	170	1,398	1,392			-	
18-Sep-25	KE9600003322	September 20, 2024	September 18, 2025	261	1,421	1,415			-	
18-Dec-25	KE9600003439	December 20, 2024	December 18, 2025	352	1,448	1,442			-	
SINGLE STOCK FUTURE (SCOM)										
20-Mar-25	KE9400006657	March 22, 2024	March 20, 2025	55	18.63	18.63			9	
20-Jun-25	KE9400008109	June 21, 2024	June 19, 2025	146	19.06	19.07			-	
18-Sep-25	KE9400009438	September 20, 2024	September 18, 2025	237	19.58	19.58			-	
18-Dec-25	KE9600001987	December 20, 2024	December 18, 2025	328	20.17	20.18			-	
SINGLE STOCK FUTURE (EQTY)										
20-Mar-25	KE9400006988	March 22, 2024	March 20, 2025	55	49.42	49.64			8	
20-Jun-25	KE9400008323	June 21, 2024	June 19, 2025	146	46.53	46.76			-	
18-Sep-25	KE9400009768	September 20, 2024	September 18, 2025	237	47.81	48.04			-	
18-Dec-25	KE9600002100	December 20, 2024	December 18, 2025	328	49.26	49.50			-	
SINGLE STOCK FUTURE (KCBG)										
20-Mar-25	KE9400006764	March 22, 2024	March 20, 2025	55	46.48	46.03			189	
20-Jun-25	KE9400008216	June 21, 2024	June 19, 2025	146	47.55	47.10			-	
18-Sep-25	KE9400009545	September 20, 2024	September 18, 2025	237	48.84	48.38			-	
18-Dec-25	KE9600002092	December 20, 2024	December 18, 2025	328	50.32	49.85			-	
SINGLE STOCK FUTURE (EABL)										
20-Mar-25	KE9400007218	March 22, 2024	March 20, 2025	55	195.10	191.30			-	
20-Jun-25	KE9400008547	June 21, 2024	June 19, 2025	146	199.60	195.75			-	
18-Sep-25	KE9400009982	September 20, 2024	September 18, 2025	237	199.00	195.05			-	
18-Dec-25	KE9600002324	December 20, 2024	December 18, 2025	328	205.05	201.00			-	
SINGLE STOCK FUTURE (BATK)										
20-Mar-25	KE9400007325	March 22, 2024	March 20, 2025	55	373.40	375.55			-	
20-Jun-25	KE9400008653	June 21, 2024	June 19, 2025	146	336.75	338.95			-	
18-Sep-25	KE9600001102	September 20, 2024	September 18, 2025	237	340.95	343.20			-	
18-Dec-25	KE9600002548	December 20, 2024	December 18, 2025	328	351.40	353.75			-	
SINGLE STOCK FUTURE (ABSA)										
20-Mar-25	KE9400007093	March 22, 2024	March 20, 2025	55	18.16	17.52			5	
20-Jun-25	KE9400008430	June 21, 2024	June 19, 2025	146	17.22	16.86			-	
18-Sep-25	KE9400009875	September 20, 2024	September 18, 2025	237	17.69	17.32			-	
18-Dec-25	KE9600002217	December 20, 2024	December 18, 2025	328	18.22	17.85			-	
SINGLE STOCK FUTURE (NCBA)										
20-Mar-25	KE9400007432	March 22, 2024	March 20, 2025	55	49.78	50.35			4	
20-Jun-25	KE9400008740	June 21, 2024	June 19, 2025	146	47.89	48.47			-	
18-Sep-25	KE9600001219	September 20, 2024	September 18, 2025	237	49.19	49.80			-	
18-Dec-25	KE9600002654	December 20, 2024	December 18, 2025	328	50.69	51.31			-	
SINGLE STOCK FUTURE (COOP)										
20-Mar-25	KE9400007549	March 22, 2024	March 20, 2025	55	16.44	16.44			110	
20-Jun-25	KE9400008877	June 21, 2024	June 19, 2025	146	15.30	15.30			-	
18-Sep-25	KE9600001326	September 20, 2024	September 18, 2025	237	15.72	15.72			-	
18-Dec-25	KE9600002878	December 20, 2024	December 18, 2025	328	16.20	16.20			-	
SINGLE STOCK FUTURE (SCBK)										
20-Mar-25	KE9400007655	March 22, 2024	March 20, 2025	55	290.70	289.25			1	
20-Jun-25	KE9400008984	June 21, 2024	June 19, 2025	146	274.05	272.60			-	
18-Sep-25	KE9600001433	September 20, 2024	September 18, 2025	237	281.55	280.05			-	
18-Dec-25	KE9600002985	December 20, 2024	December 18, 2025	328	290.10	288.60			-	
SINGLE STOCK FUTURE (IMHP)										
20-Mar-25	KE9400007742	March 22, 2024	March 20, 2025	55	35.80	35.43	1	35,800	1	
20-Jun-25	KE9400009099	June 21, 2024	June 19, 2025	146	33.64	33.65			-	
18-Sep-25	KE9600001540	September 20, 2024	September 18, 2025	237	34.56	34.57			-	
18-Dec-25	KE9600003090	December 20, 2024	December 18, 2025	328	35.61	35.63			-	

Total Volumes	
Today	Previous
1	2

Total Value	
Today	Previous
35.800	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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