

Contract Type		ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
DERIVATIVES PRICING										
INDEX (N25I)										
20-Mar-25	KE940000434	March 22, 2024	March 20, 2025	52	3,598	3,598				-
20-Jun-25	KE940000798	June 21, 2024	June 19, 2025	143	3,639	3,639				-
18-Sep-25	KE9400009214	September 20, 2024	September 18, 2025	234	3,697	3,697				-
18-Dec-25	KE9600001870	December 20, 2024	December 18, 2025	325	3,768	3,769				-
INDEX (25MMN)										
20-Mar-25	KE9400006327	March 22, 2024	March 20, 2025	52	3,598	3,598				-
20-Jun-25	KE9400007870	June 21, 2024	June 19, 2025	143	3,639	3,639				-
18-Sep-25	KE9400009107	September 20, 2024	September 18, 2025	234	3,697	3,697				-
18-Dec-25	KE9600001763	December 20, 2024	December 18, 2025	325	3,768	3,769				-
INDEX (10MMN)										
20-Mar-25	KE9400003108	March 22, 2024	March 20, 2025	79	1,381	1,382				-
20-Jun-25	KE9600003215	June 21, 2024	June 19, 2025	170	1,397	1,398				-
18-Sep-25	KE9600003322	September 20, 2024	September 18, 2025	261	1,419	1,421				-
18-Dec-25	KE9600003439	December 20, 2024	December 18, 2025	352	1,447	1,448				-
SINGLE STOCK FUTURE (SCOM)										
20-Mar-25	KE9400006657	March 22, 2024	March 20, 2025	52	18.51	18.63				9
20-Jun-25	KE9400008109	June 21, 2024	June 19, 2025	143	18.94	19.06				-
18-Sep-25	KE9400009438	September 20, 2024	September 18, 2025	234	19.45	19.58				-
18-Dec-25	KE9600001987	December 20, 2024	December 18, 2025	325	20.04	20.17				-
SINGLE STOCK FUTURE (EQTY)										
20-Mar-25	KE9400006988	March 22, 2024	March 20, 2025	52	49.23	49.42				8
20-Jun-25	KE9400008323	June 21, 2024	June 19, 2025	143	46.34	46.53				-
18-Sep-25	KE9400009768	September 20, 2024	September 18, 2025	234	47.60	47.81				-
18-Dec-25	KE9600002100	December 20, 2024	December 18, 2025	325	49.04	49.26				-
SINGLE STOCK FUTURE (KCBG)										
20-Mar-25	KE9400006764	March 22, 2024	March 20, 2025	52	46.40	46.48	6	278,400		189
20-Jun-25	KE9400008216	June 21, 2024	June 19, 2025	143	47.04	47.55				-
18-Sep-25	KE9400009545	September 20, 2024	September 18, 2025	234	48.32	48.84				-
18-Dec-25	KE9600002092	December 20, 2024	December 18, 2025	325	49.78	50.32				-
SINGLE STOCK FUTURE (EABL)										
20-Mar-25	KE9400007218	March 22, 2024	March 20, 2025	52	195.20	195.10				-
20-Jun-25	KE9400008547	June 21, 2024	June 19, 2025	143	199.70	199.60				-
18-Sep-25	KE9400009982	September 20, 2024	September 18, 2025	234	199.10	199.00				-
18-Dec-25	KE9600002324	December 20, 2024	December 18, 2025	325	205.10	205.05				-
SINGLE STOCK FUTURE (BATK)										
20-Mar-25	KE9400007325	March 22, 2024	March 20, 2025	52	374.65	373.40				-
20-Jun-25	KE9400008653	June 21, 2024	June 19, 2025	143	338.00	336.75				-
18-Sep-25	KE9600001102	September 20, 2024	September 18, 2025	234	342.20	340.95				-
18-Dec-25	KE9600002548	December 20, 2024	December 18, 2025	325	352.60	351.40				-
SINGLE STOCK FUTURE (ABSA)										
20-Mar-25	KE9400007093	March 22, 2024	March 20, 2025	52	18.20	18.16				5
20-Jun-25	KE9400008430	June 21, 2024	June 19, 2025	143	17.25	17.22				-
18-Sep-25	KE9400009875	September 20, 2024	September 18, 2025	234	17.72	17.69				-
18-Dec-25	KE9600002217	December 20, 2024	December 18, 2025	325	18.26	18.22				-
SINGLE STOCK FUTURE (NCBA)										
20-Mar-25	KE9400007432	March 22, 2024	March 20, 2025	52	50.45	49.78				4
20-Jun-25	KE9400008740	June 21, 2024	June 19, 2025	143	48.57	47.89				-
18-Sep-25	KE9600001219	September 20, 2024	September 18, 2025	234	49.89	49.19				-
18-Dec-25	KE9600002654	December 20, 2024	December 18, 2025	325	51.40	50.69				-
SINGLE STOCK FUTURE (COOP)										
20-Mar-25	KE9400007549	March 22, 2024	March 20, 2025	52	16.53	16.44				110
20-Jun-25	KE9400008877	June 21, 2024	June 19, 2025	143	15.39	15.30				-
18-Sep-25	KE9600001326	September 20, 2024	September 18, 2025	234	15.81	15.72				-
18-Dec-25	KE9600002878	December 20, 2024	December 18, 2025	325	16.29	16.20				-
SINGLE STOCK FUTURE (SCBK)										
20-Mar-25	KE9400007655	March 22, 2024	March 20, 2025	52	286.95	290.70				1
20-Jun-25	KE9400008984	June 21, 2024	June 19, 2025	143	270.20	274.05				-
18-Sep-25	KE9600001433	September 20, 2024	September 18, 2025	234	277.55	281.55				-
18-Dec-25	KE9600002985	December 20, 2024	December 18, 2025	325	285.95	290.10				-
SINGLE STOCK FUTURE (IMHP)										
20-Mar-25	KE9400007762	March 22, 2024	March 20, 2025	52	35.54	35.80				1
20-Jun-25	KE9400009099	June 21, 2024	June 19, 2025	143	33.77	33.64				-
18-Sep-25	KE9600001540	September 20, 2024	September 18, 2025	234	34.69	34.56				-
18-Dec-25	KE9600003090	December 20, 2024	December 18, 2025	325	35.74	35.61				-

Total Volumes	
Today	Previous
6	1

Total Value	
Today	Previous
278,400	35,800

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

DISCLAIMER: Utmost care has been taken in the preparation of this report. However, the Nairobi Securities Exchange does not warrant accuracy, adequacy or completeness of this information and expressly disclaims liability for errors or omissions in this information. No warranty of any kind implied express or statutory is given in conjunction with the information.