

## DERIVATIVES WEEKLY REPORT

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									January 31, 2025
INDEX (N25I)									
20-Mar-25	KE9400006434	March 22, 2024	March 20, 2025	48	3,460	3,598			-
20-Jun-25	KE9400007986	June 21, 2024	June 19, 2025	139	3,499	3,639			-
18-Sep-25	KE9400009214	September 20, 2024	September 18, 2025	357	3,554	3,697			-
18-Dec-25	KE9600001870	December 20, 2024	December 18, 2025	356	3,622	3,769			-
INDEX (25MN)									
20-Mar-25	KE9400006327	March 22, 2024	March 20, 2025	48	3,460	3,598			-
20-Jun-25	KE9400007870	June 21, 2024	June 19, 2025	139	3,499	3,639			-
18-Sep-25	KE9400009107	September 20, 2024	September 18, 2025	357	3,554	3,697			-
18-Dec-25	KE9600001763	December 20, 2024	December 18, 2025	356	3,622	3,769			-
INDEX (10MN)									
20-Mar-25	KE9600003108	March 22, 2024	March 20, 2025	79	1,322	1,382			-
20-Jun-25	KE9600003215	June 21, 2024	June 19, 2025	170	1,337	1,398			-
18-Sep-25	KE9600003322	September 20, 2024	September 18, 2025	261	1,358	1,421			-
18-Dec-25	KE9600003439	December 20, 2024	December 18, 2025	352	1,384	1,448			-
SINGLE STOCK FUTURE (SCOM)									
20-Mar-25	KE9400006657	March 22, 2024	March 20, 2025	48	16.87	18.63	4	72,800	9
20-Jun-25	KE9400008109	June 21, 2024	June 19, 2025	139	17.26	19.06			-
18-Sep-25	KE9400009438	September 20, 2024	September 18, 2025	357	17.72	19.58			-
18-Dec-25	KE9600001987	December 20, 2024	December 18, 2025	356	18.26	20.17			-
SINGLE STOCK FUTURE (EQTY)									
20-Mar-25	KE9400006988	March 22, 2024	March 20, 2025	48	47.81	49.42			8
20-Jun-25	KE9400008323	June 21, 2024	June 19, 2025	139	44.88	46.53			-
18-Sep-25	KE9400009768	September 20, 2024	September 18, 2025	357	46.10	47.81			-
18-Dec-25	KE9600002100	December 20, 2024	December 18, 2025	356	47.50	49.26			-
SINGLE STOCK FUTURE (KCBG)									
20-Mar-25	KE9400006764	March 22, 2024	March 20, 2025	48	43.31	46.48	28	1,272,510	169
20-Jun-25	KE9400008216	June 21, 2024	June 19, 2025	139	44.30	47.55			-
18-Sep-25	KE9400009545	September 20, 2024	September 18, 2025	357	45.49	48.84			-
18-Dec-25	KE9600002092	December 20, 2024	December 18, 2025	356	46.86	50.32			-
SINGLE STOCK FUTURE (EABL)									
20-Mar-25	KE9400007218	March 22, 2024	March 20, 2025	48	181.80	195.10			-
20-Jun-25	KE9400008547	June 21, 2024	June 19, 2025	139	186.00	199.60			-
18-Sep-25	KE9400009982	September 20, 2024	September 18, 2025	357	185.00	199.00			-
18-Dec-25	KE9600002324	December 20, 2024	December 18, 2025	356	190.60	205.05			-
SINGLE STOCK FUTURE (BATK)									
20-Mar-25	KE9400007325	March 22, 2024	March 20, 2025	48	367.20	373.40			-
20-Jun-25	KE9400008653	June 21, 2024	June 19, 2025	139	330.30	336.75			-
18-Sep-25	KE9600001102	September 20, 2024	September 18, 2025	357	334.25	340.95			-
18-Dec-25	KE9600002548	December 20, 2024	December 18, 2025	356	344.45	351.40			-
SINGLE STOCK FUTURE (ABSA)									
20-Mar-25	KE9400007093	March 22, 2024	March 20, 2025	48	18.21	18.16	1	18,210	5
20-Jun-25	KE9400008430	June 21, 2024	June 19, 2025	139	17.23	17.22			-
18-Sep-25	KE9400009875	September 20, 2024	September 18, 2025	357	17.70	17.69			-
18-Dec-25	KE9600002217	December 20, 2024	December 18, 2025	356	18.23	18.22			-
SINGLE STOCK FUTURE (NCBA)									
20-Mar-25	KE9400007432	March 22, 2024	March 20, 2025	48	49.13	49.78			4
20-Jun-25	KE9400008760	June 21, 2024	June 19, 2025	139	47.22	47.89			-
18-Sep-25	KE9600001219	September 20, 2024	September 18, 2025	357	48.49	49.19			-
18-Dec-25	KE9600002654	December 20, 2024	December 18, 2025	356	49.96	50.69			-
SINGLE STOCK FUTURE (COOP)									
20-Mar-25	KE9400007549	March 22, 2024	March 20, 2025	48	16.90	16.44	1	16,900	111
20-Jun-25	KE9400008877	June 21, 2024	June 19, 2025	139	15.63	15.30			-
18-Sep-25	KE9600001326	September 20, 2024	September 18, 2025	357	16.05	15.72			-
18-Dec-25	KE9600002878	December 20, 2024	December 18, 2025	356	16.54	16.20			-
SINGLE STOCK FUTURE (SCBK)									
20-Mar-25	KE9400007655	March 22, 2024	March 20, 2025	48	282.10	290.70			1
20-Jun-25	KE9400008984	June 21, 2024	June 19, 2025	139	265.20	274.05			-
18-Sep-25	KE9600001433	September 20, 2024	September 18, 2025	357	272.40	281.55			-
18-Dec-25	KE9600002985	December 20, 2024	December 18, 2025	356	280.60	290.10			-
SINGLE STOCK FUTURE (IMHP)									
20-Mar-25	KE9400007762	March 22, 2024	March 20, 2025	48	34.14	35.80			1
20-Jun-25	KE9400009099	June 21, 2024	June 19, 2025	139	32.33	33.64			-
18-Sep-25	KE9600001540	September 20, 2024	September 18, 2025	357	33.20	34.56			-
18-Dec-25	KE9600003090	December 20, 2024	December 18, 2025	356	34.21	35.61			-
	Total Volumes				Total Value		Total Open Interest		
	This Week	Previous	This Week	Previous	This Week	Previous			
	34	85	1,380,420	3,577,880	308	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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