

## 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
									March 14, 2025
INDEX (N25I)									
20-Mar-25	KE9400006434	March 22, 2024	March 20, 2025	6	3,533	3,651			-
20-Jun-25	KE9400007986	June 21, 2024	June 19, 2025	97	3,566	3,684			-
18-Sep-25	KE9400009214	September 20, 2024	September 18, 2025	357	3,606	3,726			-
18-Dec-25	KE9600001870	December 20, 2024	December 18, 2025	356	3,662	3,786			-
INDEX (25MN)									
20-Mar-25	KE9400006327	March 22, 2024	March 20, 2025	6	3,533	3,651			-
20-Jun-25	KE9400007870	June 21, 2024	June 19, 2025	97	3,566	3,684			-
18-Sep-25	KE9400009107	September 20, 2024	September 18, 2025	357	3,606	3,726			-
18-Dec-25	KE9600001763	December 20, 2024	December 18, 2025	356	3,662	3,786			-
INDEX (10MN)									
20-Mar-25	KE9400003108	March 22, 2024	March 20, 2025	79	1,336	1,382			-
20-Jun-25	KE9600003215	June 21, 2024	June 19, 2025	170	1,348	1,395			-
18-Sep-25	KE9600003322	September 20, 2024	September 18, 2025	261	1,363	1,411			-
18-Dec-25	KE9600003439	December 20, 2024	December 18, 2025	352	1,385	1,433			-
SINGLE STOCK FUTURE (SCOM)									
20-Mar-25	KE9400006657	March 22, 2024	March 20, 2025	6	17.78	18.11			4
20-Jun-25	KE9400008109	June 21, 2024	June 19, 2025	97	18.16	18.50			-
18-Sep-25	KE9400009438	September 20, 2024	September 18, 2025	357	18.57	18.92			-
18-Dec-25	KE9600001987	December 20, 2024	December 18, 2025	356	19.07	19.44			-
SINGLE STOCK FUTURE (EQTY)									
20-Mar-25	KE9400006988	March 22, 2024	March 20, 2025	6	47.68	48.67			8
20-Jun-25	KE9400008323	June 21, 2024	June 19, 2025	97	44.67	45.68			-
18-Sep-25	KE9400009768	September 20, 2024	September 18, 2025	357	45.68	46.73			-
18-Dec-25	KE9600002100	December 20, 2024	December 18, 2025	356	46.92	48.01			-
SINGLE STOCK FUTURE (KCBG)									
20-Mar-25	KE9400006764	March 22, 2024	March 20, 2025	6	41.50	44.91	84	3,375,250	94
20-Jun-25	KE9400008216	June 21, 2024	June 19, 2025	97	40.06	45.86			-
18-Sep-25	KE9400009545	September 20, 2024	September 18, 2025	357	40.97	46.92			-
18-Dec-25	KE9600002092	December 20, 2024	December 18, 2025	356	42.08	48.19			-
SINGLE STOCK FUTURE (EABL)									
20-Mar-25	KE9400007218	March 22, 2024	March 20, 2025	6	185.80	190.40			-
20-Jun-25	KE9400008547	June 21, 2024	June 19, 2025	97	189.75	194.40			-
18-Sep-25	KE9400009982	September 20, 2024	September 18, 2025	357	188.05	192.90			-
18-Dec-25	KE9600002324	December 20, 2024	December 18, 2025	356	193.15	198.20			-
SINGLE STOCK FUTURE (BATK)									
20-Mar-25	KE9400007325	March 22, 2024	March 20, 2025	6	370.35	376.80			-
20-Jun-25	KE9400008653	June 21, 2024	June 19, 2025	97	332.95	339.50			-
18-Sep-25	KE9600001102	September 20, 2024	September 18, 2025	357	335.50	342.30			-
18-Dec-25	KE9600002548	December 20, 2024	December 18, 2025	356	344.60	351.70			-
SINGLE STOCK FUTURE (ABSA)									
20-Mar-25	KE9400007093	March 22, 2024	March 20, 2025	6	19.27	19.37	4	77,100	5
20-Jun-25	KE9400008430	June 21, 2024	June 19, 2025	97	18.12	18.41			-
18-Sep-25	KE9400009875	September 20, 2024	September 18, 2025	357	18.53	18.84			-
18-Dec-25	KE9600002217	December 20, 2024	December 18, 2025	356	19.03	19.35			-
SINGLE STOCK FUTURE (NCBA)									
20-Mar-25	KE9400007432	March 22, 2024	March 20, 2025	6	51.84	51.93			6</

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.1

**Nominal:**

INDEX-100 Mini Index 10

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