
 nairobi securities exchange <small>Discover Opportunity</small>									
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
									February 7, 2025
INDEX (N25I)									
20-Mar-25	KE9400006434	March 22, 2024	March 20, 2025	41	3,529	3,460			-
20-Jun-25	KE9400007986	June 21, 2024	June 19, 2025	132	3,563	3,499			-
18-Sep-25	KE9400009214	September 20, 2024	September 18, 2025	357	3,613	3,554			-
18-Dec-25	KE9600001870	December 20, 2024	December 18, 2025	356	3,675	3,622			-
INDEX (25MN)									
20-Mar-25	KE9400006327	March 22, 2024	March 20, 2025	41	3,529	3,460			-
20-Jun-25	KE9400007870	June 21, 2024	June 19, 2025	132	3,563	3,499			-
18-Sep-25	KE9400009107	September 20, 2024	September 18, 2025	357	3,613	3,554			-
18-Dec-25	KE9600001763	December 20, 2024	December 18, 2025	356	3,675	3,622			-
INDEX (10MN)									
20-Mar-25	KE9600003108	March 22, 2024	March 20, 2025	79	1,348	1,322			-
20-Jun-25	KE9600003215	June 21, 2024	June 19, 2025	170	1,361	1,337			-
18-Sep-25	KE9600003322	September 20, 2024	September 18, 2025	261	1,380	1,358			-
18-Dec-25	KE9600003439	December 20, 2024	December 18, 2025	352	1,404	1,384			-
SINGLE STOCK FUTURE (SCOM)									
20-Mar-25	KE9400006657	March 22, 2024	March 20, 2025	41	17.60	16.87	7	126,000	4
20-Jun-25	KE9400008109	June 21, 2024	June 19, 2025	132	17.97	17.26			-
18-Sep-25	KE9400009438	September 20, 2024	September 18, 2025	357	18.43	17.72			-
18-Dec-25	KE9600001987	December 20, 2024	December 18, 2025	356	18.95	18.26			-
SINGLE STOCK FUTURE (EQTY)									
20-Mar-25	KE9400006988	March 22, 2024	March 20, 2025	41	48.52	47.81			8
20-Jun-25	KE9400008323	June 21, 2024	June 19, 2025	132	45.54	44.88			-
18-Sep-25	KE9400009768	September 20, 2024	September 18, 2025	357	46.70	46.10			-
18-Dec-25	KE9600002100	December 20, 2024	December 18, 2025	356	48.04	47.50			-
SINGLE STOCK FUTURE (KCBG)									
20-Mar-25	KE9400006764	March 22, 2024	March 20, 2025	41	45.54	43.31	69	3,012,250	170
20-Jun-25	KE9400008216	June 21, 2024	June 19, 2025	132	46.52	44.30			-
18-Sep-25	KE9400009545	September 20, 2024	September 18, 2025	357	47.70	45.49			-
18-Dec-25	KE9600002092	December 20, 2024	December 18, 2025	356	49.06	46.86			-
SINGLE STOCK FUTURE (EABL)									
20-Mar-25	KE9400007218	March 22, 2024	March 20, 2025	41	184.75	181.80			-
20-Jun-25	KE9400008547	June 21, 2024	June 19, 2025	132	188.70	186.00			-
18-Sep-25	KE9400009982	September 20, 2024	September 18, 2025	357	187.45	185.00			-
18-Dec-25	KE9600002324	December 20, 2024	December 18, 2025	356	192.85	190.60			-
SINGLE STOCK FUTURE (BATK)									
20-Mar-25	KE9400007325	March 22, 2024	March 20, 2025	41	365.95	367.20			-
20-Jun-25	KE9400008653	June 21, 2024	June 19, 2025	132	328.50	330.30			-
18-Sep-25	KE9600001102	September 20, 2024	September 18, 2025	357	331.85	334.25			-
18-Dec-25	KE9600002548	December 20, 2024	December 18, 2025	356	341.45	344.45			-
SINGLE STOCK FUTURE (ABSA)									
20-Mar-25	KE9400007093	March 22, 2024	March 20, 2025	41	18.45	18.21			5
20-Jun-25	KE9400008430	June 21, 2024	June 19, 2025	132	17.48	17.23			-
18-Sep-25	KE9400009875	September 20, 2024	September 18, 2025	357	17.92	17.70			-
18-Dec-25	KE9600002217	December 20, 2024	December 18, 2025	356	18.44	18.23			-
SINGLE STOCK FUTURE (NCBA)									
20-Mar-25	KE9400007432	March 22, 2024	March 20, 2025	41	48.73	49.13			4
20-Jun-25	KE9400008760	June 21, 2024	June 19, 2025	132	46.74	47.22			-
18-Sep-25	KE9600001219	September 20, 2024	September 18, 2025	357	47.92	48.49			-
18-Dec-25	KE9600002654	December 20, 2024	December 18, 2025	356	49.29	49.96			-
SINGLE STOCK FUTURE (COOP)									
20-Mar-25	KE9400007549	March 22, 2024	March 20, 2025	41	16.23	16.90			111
20-Jun-25	KE9400008877	June 21, 2024	June 19, 2025	132	15.06	15.63			-
18-Sep-25	KE9600001326	September 20, 2024	September 18, 2025	357	15.44	16.05			-
18-Dec-25	KE9600002878	December 20, 2024	December 18, 2025	356	15.88	16.54			-
SINGLE STOCK FUTURE (SCBK)									
20-Mar-25	KE9400007655	March 22, 2024	March 20, 2025	41	282.55	282.10			1
20-Jun-25	KE9400008984	June 21, 2024	June 19, 2025	132	265.25	265.20			-
18-Sep-25	KE9600001433	September 20, 2024	September 18, 2025	357	272.00	272.40			-
18-Dec-25	KE9600002985	December 20, 2024	December 18, 2025	356	279.80	280.60			-
SINGLE STOCK FUTURE (IMHP)									
20-Mar-25	KE9400007762	March 22, 2024	March 20, 2025	41	35.89	34.14			1
20-Jun-25	KE9400009099	June 21, 2024	June 19, 2025	132	34.07	32.33			-
18-Sep-25	KE9600001540	September 20, 2024	September 18, 2025	357	34.93	33.20			-
18-Dec-25	KE9600003090	December 20, 2024	December 18, 2025	356	35.93	34.21			-
					Total Value		Total Open Interest		
					This Week	Previous	This Week	Previous	
					76	34	304	308	
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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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

INDEX-100 Mini Index 10

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