

| NSE | | nairobi securities exchange | | next | | NSE Derivatives Market | | | |
|--|--------------|-----------------------------|--------------------|----------------|-----------|------------------------|------------------------|---------------------|-------------------------|
| 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 28, 2025 |
| INDEX (N25I) | | | | | | | | | |
| 20-Mar-25 | KE9400006434 | March 22, 2024 | March 20, 2025 | 20 | 3,605 | 3,580 | | | - |
| 20-Jun-25 | KE9400007986 | June 21, 2024 | June 19, 2025 | 111 | 3,639 | 3,614 | | | - |
| 18-Sep-25 | KE9400009214 | September 20, 2024 | September 18, 2025 | 357 | 3,683 | 3,659 | | | - |
| 18-Dec-25 | KE9600001870 | December 20, 2024 | December 18, 2025 | 356 | 3,742 | 3,719 | | | - |
| INDEX (25MN) | | | | | | | | | |
| 20-Mar-25 | KE9400006327 | March 22, 2024 | March 20, 2025 | 20 | 3,605 | 3,580 | | | - |
| 20-Jun-25 | KE9400007870 | June 21, 2024 | June 19, 2025 | 111 | 3,639 | 3,614 | | | - |
| 18-Sep-25 | KE9400009107 | September 20, 2024 | September 18, 2025 | 357 | 3,683 | 3,659 | | | - |
| 18-Dec-25 | KE9600001763 | December 20, 2024 | December 18, 2025 | 356 | 3,742 | 3,719 | | | - |
| INDEX (10MN) | | | | | | | | | |
| 20-Mar-25 | KE9600003108 | March 22, 2024 | March 20, 2025 | 79 | 1,371 | 1,366 | | | - |
| 20-Jun-25 | KE9600003215 | June 21, 2024 | June 19, 2025 | 170 | 1,384 | 1,379 | | | - |
| 18-Sep-25 | KE9600003322 | September 20, 2024 | September 18, 2025 | 261 | 1,400 | 1,396 | | | - |
| 18-Dec-25 | KE9600003439 | December 20, 2024 | December 18, 2025 | 352 | 1,423 | 1,419 | | | - |
| SINGLE STOCK FUTURE (SCOM) | | | | | | | | | |
| 20-Mar-25 | KE9400006657 | March 22, 2024 | March 20, 2025 | 20 | 17.49 | 18.38 | | | 4 |
| 20-Jun-25 | KE9400008109 | June 21, 2024 | June 19, 2025 | 111 | 17.86 | 18.77 | | | - |
| 18-Sep-25 | KE9400009438 | September 20, 2024 | September 18, 2025 | 357 | 18.29 | 19.22 | | | - |
| 18-Dec-25 | KE9600001987 | December 20, 2024 | December 18, 2025 | 356 | 18.79 | 19.75 | | | - |
| SINGLE STOCK FUTURE (EQTY) | | | | | | | | | |
| 20-Mar-25 | KE9400006988 | March 22, 2024 | March 20, 2025 | 20 | 48.96 | 47.34 | | | 8 |
| 20-Jun-25 | KE9400008323 | June 21, 2024 | June 19, 2025 | 111 | 45.97 | 44.31 | | | - |
| 18-Sep-25 | KE9400009768 | September 20, 2024 | September 18, 2025 | 357 | 47.06 | 45.39 | | | - |
| 18-Dec-25 | KE9600002100 | December 20, 2024 | December 18, 2025 | 356 | 48.35 | 46.64 | | | - |
| SINGLE STOCK FUTURE (KCBG) | | | | | | | | | |
| 20-Mar-25 | KE9400006764 | March 22, 2024 | March 20, 2025 | 20 | 45.19 | 44.26 | | | 170 |
| 20-Jun-25 | KE9400008216 | June 21, 2024 | June 19, 2025 | 111 | 46.14 | 45.20 | | | - |
| 18-Sep-25 | KE9400009545 | September 20, 2024 | September 18, 2025 | 357 | 47.24 | 46.29 | | | - |
| 18-Dec-25 | KE9600002092 | December 20, 2024 | December 18, 2025 | 356 | 48.53 | 47.57 | | | - |
| SINGLE STOCK FUTURE (EABL) | | | | | | | | | |
| 20-Mar-25 | KE9400007218 | March 22, 2024 | March 20, 2025 | 20 | 186.00 | 185.05 | | | - |
| 20-Jun-25 | KE9400008547 | June 21, 2024 | June 19, 2025 | 111 | 189.90 | 188.95 | | | - |
| 18-Sep-25 | KE9400009982 | September 20, 2024 | September 18, 2025 | 357 | 188.40 | 187.50 | | | - |
| 18-Dec-25 | KE9600002324 | December 20, 2024 | December 18, 2025 | 356 | 193.55 | 192.70 | | | - |
| SINGLE STOCK FUTURE (BATAK) | | | | | | | | | |
| 20-Mar-25 | KE9400007325 | March 22, 2024 | March 20, 2025 | 20 | 382.05 | 367.60 | | | - |
| 20-Jun-25 | KE9400008653 | June 21, 2024 | June 19, 2025 | 111 | 344.80 | 330.10 | | | - |
| 18-Sep-25 | KE9600001102 | September 20, 2024 | September 18, 2025 | 357 | 347.95 | 333.10 | | | - |
| 18-Dec-25 | KE9600002548 | December 20, 2024 | December 18, 2025 | 356 | 357.55 | 342.35 | | | - |
| SINGLE STOCK FUTURE (ABSA) | | | | | | | | | |
| 20-Mar-25 | KE9400007093 | March 22, 2024 | March 20, 2025 | 20 | 19.10 | 19.09 | | | 5 |
| 20-Jun-25 | KE9400008430 | June 21, 2024 | June 19, 2025 | 111 | 18.14 | 18.12 | | | - |
| 18-Sep-25 | KE9400009875 | September 20, 2024 | September 18, 2025 | 357 | 18.57 | 18.56 | | | - |
| 18-Dec-25 | KE9600002217 | December 20, 2024 | December 18, 2025 | 356 | 19.08 | 19.07 | | | - |
| SINGLE STOCK FUTURE (NCBA) | | | | | | | | | |
| 20-Mar-25 | KE9400007432 | March 22, 2024 | March 20, 2025 | 20 | 50.00 | 49.60 | 1 | 50,000 | 4 |
| 20-Jun-25 | KE9400008760 | June 21, 2024 | June 19, 2025 | 111 | 48.55 | 47.61 | | | - |
| 18-Sep-25 | KE9600001219 | September 20, 2024 | September 18, 2025 | 357 | 49.70 | 48.77 | | | - |
| 18-Dec-25 | KE9600002654 | December 20, 2024 | December 18, 2025 | 356 | 51.06 | 50.11 | | | - |
| SINGLE STOCK FUTURE (COOP) | | | | | | | | | |
| 20-Mar-25 | KE9400007549 | March 22, 2024 | March 20, 2025 | 20 | 16.94 | 17.12 | | | 111 |
| 20-Jun-25 | KE9400008877 | June 21, 2024 | June 19, 2025 | 111 | 15.78 | 15.96 | | | - |
| 18-Sep-25 | KE9600001326 | September 20, 2024 | September 18, 2025 | 357 | 16.15 | 16.35 | | | - |
| 18-Dec-25 | KE9600002878 | December 20, 2024 | December 18, 2025 | 356 | 16.60 | 16.80 | | | - |
| SINGLE STOCK FUTURE (SCBK) | | | | | | | | | |
| 20-Mar-25 | KE9400007655 | March 22, 2024 | March 20, 2025 | 20 | 311.10 | 295.05 | 3 | 92,820 | 3 |
| 20-Jun-25 | KE9400008984 | June 21, 2024 | June 19, 2025 | 111 | 284.85 | 277.95 | | | - |
| 18-Sep-25 | KE9600001433 | September 20, 2024 | September 18, 2025 | 357 | 291.65 | 284.70 | | | - |
| 18-Dec-25 | KE9600002985 | December 20, 2024 | December 18, 2025 | 356 | 299.60 | 292.55 | | | - |
| SINGLE STOCK FUTURE (IMHP) | | | | | | | | | |
| 20-Mar-25 | KE9400007762 | March 22, 2024 | March 20, 2025 | 20 | 36.14 | 35.60 | | | 1 |
| 20-Jun-25 | KE9400009099 | June 21, 2024 | June 19, 2025 | 111 | 34.32 | 33.77 | | | - |
| 18-Sep-25 | KE9600001540 | September 20, 2024 | September 18, 2025 | 357 | 35.13 | 34.59 | | | - |
| 18-Dec-25 | KE9600003090 | December 20, 2024 | December 18, 2025 | 356 | 36.09 | 35.54 | | | - |
| | | | | Total Volumes | | Total Value | | Total Open Interest | |
| | | | | This week | | Previous | | This Week | |
| | | | | 4 | | 1 | | 306 | |
| | | | | 142,820 | | 46,000 | | 304 | |
| 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. | | | | | | | | | |
| 5SF-1000 below Kes.100 | | | | | | | | | |
| 100 above Kes.100 | | | | | | | | | |
| Nominol: INDE-100 Mini Index 10 | | | | | | | | | |
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SSF- 1000 below Kes.100

100 above Kes.100

INDEK-100 Mini Index 10

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