

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
									March 21, 2025
INDEX (N25I)									
20-Mar-25	KE9400006434	March 22, 2024	March 20, 2025	-	1	3,537	3,533		-
20-Jun-25	KE9400007986	June 21, 2024	June 19, 2025		90	3,568	3,566		-
18-Sep-25	KE9400009214	September 20, 2024	September 18, 2025		357	3,607	3,606		-
18-Dec-25	KE9600001870	December 20, 2024	December 18, 2025		356	3,662	3,662		-
INDEX (25MN)									
20-Mar-25	KE9400006327	March 22, 2024	March 20, 2025	-	1	3,537	3,533		-
20-Jun-25	KE9400007870	June 21, 2024	June 19, 2025		90	3,568	3,566		-
18-Sep-25	KE9400009107	September 20, 2024	September 18, 2025		357	3,607	3,606		-
18-Dec-25	KE9600001763	December 20, 2024	December 18, 2025		356	3,662	3,662		-
INDEX (10MN)									
20-Mar-25	KE9600003108	March 22, 2024	March 20, 2025		79	1,337	1,336		-
20-Jun-25	KE9600003215	June 21, 2024	June 19, 2025		170	1,349	1,348		-
18-Sep-25	KE9600003322	September 20, 2024	September 18, 2025		261	1,363	1,363		-
18-Dec-25	KE9600003439	December 20, 2024	December 18, 2025		352	1,384	1,385		-
SINGLE STOCK FUTURE (SCOM)									
20-Mar-25	KE9400006657	March 22, 2024	March 20, 2025	-	1	17.55	17.78	4	70,200
20-Jun-25	KE9400008109	June 21, 2024	June 19, 2025		90	18.13	18.16		-
18-Sep-25	KE9400009438	September 20, 2024	September 18, 2025		357	18.53	18.57		-
18-Dec-25	KE9600001987	December 20, 2024	December 18, 2025		356	19.03	19.07		-
SINGLE STOCK FUTURE (EQTY)									
20-Mar-25	KE9400006988	March 22, 2024	March 20, 2025	-	1	46.90	47.68	8	375,200
20-Jun-25	KE9400008323	June 21, 2024	June 19, 2025		90	43.61	44.67		-
18-Sep-25	KE9400009768	September 20, 2024	September 18, 2025		357	44.59	45.68		-
18-Dec-25	KE9600002100	December 20, 2024	December 18, 2025		356	45.79	46.92		-
SINGLE STOCK FUTURE (KCBG)									
20-Mar-25	KE9400006764	March 22, 2024	March 20, 2025	-	1	42.50	41.50	94	3,995,000
20-Jun-25	KE9400008216	June 21, 2024	June 19, 2025		90	39.83	40.06		-
18-Sep-25	KE9400009545	September 20, 2024	September 18, 2025		357	40.73	40.97		-
18-Dec-25	KE9600002092	December 20, 2024	December 18, 2025		356	41.82	42.08		-
SINGLE STOCK FUTURE (EABL)									
20-Mar-25	KE9400007218	March 22, 2024	March 20, 2025	-	1	185.25	185.80		-
20-Jun-25	KE9400008547	June 21, 2024	June 19, 2025		90	189.15	189.75		-
18-Sep-25	KE9400009982	September 20, 2024	September 18, 2025		357	187.40	188.05		-
18-Dec-25	KE9600002324	December 20, 2024	December 18, 2025		356	192.40	193.15		-
SINGLE STOCK FUTURE (BATAK)									
20-Mar-25	KE9400007325	March 22, 2024	March 20, 2025	-	1	370.00	370.35		-
20-Jun-25	KE9400008653	June 21, 2024	June 19, 2025		90	331.75	332.95		-
18-Sep-25	KE9600001102	September 20, 2024	September 18, 2025		357	334.20	335.50		-
18-Dec-25	KE9600002548	December 20, 2024	December 18, 2025		356	343.15	344.60		-
SINGLE STOCK FUTURE (ABSA)									
20-Mar-25	KE9400007093	March 22, 2024	March 20, 2025	-	1	18.90	19.27	5	94,500
20-Jun-25	KE9400008430	June 21, 2024	June 19, 2025		90	17.43	18.12		-
18-Sep-25	KE9400009875	September 20, 2024	September 18, 2025		357	17.82	18.53		-
18-Dec-25	KE9600002217	December 20, 2024	December 18, 2025		356	18.30	19.03		-
SINGLE STOCK FUTURE (NCBA)									
20-Mar-25	KE9400007432	March 22, 2024	March 20, 2025	-	1	51.75	51.84	6	310,500
20-Jun-25	KE9400008760	June 21, 2024	June 19, 2025		90	50.32	49.90		-
18-Sep-25	KE9600001219	September 20, 2024	September 18, 2025		357	51.45	51.04		-
18-Dec-25	KE9600002654	December 20, 2024	December 18, 2025		356	52.82	52.41		-
SINGLE STOCK FUTURE (COOP)									
20-Mar-25	KE9400007549	March 22, 2024	March 20, 2025	-	1	16.10	15.56	120	1,932,000
20-Jun-25	KE9400008877	June 21, 2024	June 19, 2025		90	14.77	13.88		-
18-Sep-25	KE9600001326	September 20, 2024	September 18, 2025		357	15.10	14.19		-
18-Dec-25	KE9600002878	December 20, 2024	December 18, 2025		356	15.50	14.58		-
SINGLE STOCK FUTURE (SCBK)									
20-Mar-25	KE9400007655	March 22, 2024	March 20, 2025	-	1	304.25	271.20	1	30,425
20-Jun-25	KE9400008984	June 21, 2024	June 19, 2025		90	310.40	253.60		-
18-Sep-25	KE9600001433	September 20, 2024	September 18, 2025		357	317.35	259.40		-
18-Dec-25	KE9600002985	December 20, 2024	December 18, 2025		356	325.85	266.40		-
SINGLE STOCK FUTURE (IMHP)									
20-Mar-25	KE9400007762	March 22, 2024	March 20, 2025	-	1	34.60	35.11	1	34,600
20-Jun-25	KE9400009099	June 21, 2024	June 19, 2025		90	33.10	33.27		-
18-Sep-25	KE9600001540	September 20, 2024	September 18, 2025		357	33.85	34.02		-
18-Dec-25	KE9600003090	December 20, 2024	December 18, 2025		356	34.75	34.94		-
					Total Value		Total Open Interest		
					This Week	Previous	This Week	Previous	
					6,842,425	4,229,800	-	245	
					Total Volumes				
					This week	Previous			
					239	132			
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									
INDEK-100 Mini Index 10									
Nominal:									
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SSF- 1000 below Kes.100

100 above Kes.100

INDEK-100 Mini Index 10

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