

DERIVATIVES PRICELIST

EXHIBIT 9.1									
Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									October 9, 2024
INDEX (N25I)									
19-Dec-24	KE9400005212	December 22, 2023	December 19, 2024	71	3.026	3,032.00			-
20-Mar-25	KE9400004634	March 22, 2024	March 20, 2025	162	3.121	3,127.00			-
20-Jun-25	KE9400007986	June 21, 2024	June 19, 2025	253	3.216	3,223.00			-
18-Sep-25	KE9400009214	September 20, 2024	September 18, 2025	344	3.315	3,322.00			-
INDEX (25MN)									
19-Dec-24	KE9400005105	December 22, 2023	December 19, 2024	71	3.026	3,032.00			-
20-Mar-25	KE9400006327	March 22, 2024	March 20, 2025	162	3.121	3,127.00			-
20-Jun-25	KE9400007870	June 21, 2024	June 19, 2025	253	3.216	3,223.00			-
18-Sep-25	KE9400009107	September 20, 2024	September 18, 2025	344	3.315	3,322.00			-
SINGLE STOCK FUTURE (SCOM)									
19-Dec-24	KE9400005329	December 22, 2023	December 19, 2024	71	15.41	15.32			201
20-Mar-25	KE9400004657	March 22, 2024	March 20, 2025	162	16.04	15.94			-
20-Jun-25	KE9400008109	June 21, 2024	June 19, 2025	253	16.68	16.58			-
18-Sep-25	KE9400009438	September 20, 2024	September 18, 2025	344	17.35	17.24			-
SINGLE STOCK FUTURE (EQTY)									
19-Dec-24	KE9400005543	December 22, 2023	December 19, 2024	71	46.96	46.73			17
20-Mar-25	KE9400006988	March 22, 2024	March 20, 2025	162	48.87	46.25			-
20-Jun-25	KE9400008323	June 21, 2024	June 19, 2025	253	50.83	50.57			-
18-Sep-25	KE9400009768	September 20, 2024	September 18, 2025	344	52.86	52.60			-
SINGLE STOCK FUTURE (KCBG)									
19-Dec-24	KE9400005436	December 22, 2023	December 19, 2024	71	36.45	36.45	1	36,450	34
20-Mar-25	KE9400006764	March 22, 2024	March 20, 2025	162	38.77	37.93			107
20-Jun-25	KE9400008216	June 21, 2024	June 19, 2025	253	40.32	39.45			-
18-Sep-25	KE9400009545	September 20, 2024	September 18, 2025	344	41.93	41.02			-
SINGLE STOCK FUTURE (EABL)									
19-Dec-24	KE9400005766	December 22, 2023	December 19, 2024	71	166.45	167.70			-
20-Mar-25	KE9400007218	March 22, 2024	March 20, 2025	162	173.20	185.85			-
20-Jun-25	KE9400008547	June 21, 2024	June 19, 2025	253	180.15	193.30			-
18-Sep-25	KE9400009982	September 20, 2024	September 18, 2025	344	187.35	201.05			-
SINGLE STOCK FUTURE (BATK)									
19-Dec-24	KE9400005873	December 22, 2023	December 19, 2024	71	359.40	359.05			-
20-Mar-25	KE9400007325	March 22, 2024	March 20, 2025	162	374.00	373.65			-
20-Jun-25	KE9400008653	June 21, 2024	June 19, 2025	253	389.00	388.60			-
18-Sep-25	KE9600001102	September 20, 2024	September 18, 2025	344	404.55	404.15			-
SINGLE STOCK FUTURE (ABSA)									
19-Dec-24	KE9400005659	December 22, 2023	December 19, 2024	71	14.49	14.55			-
20-Mar-25	KE9400007093	March 22, 2024	March 20, 2025	162	15.08	15.14			-
20-Jun-25	KE9400008430	June 21, 2024	June 19, 2025	253	15.68	15.75			-
18-Sep-25	KE9400009875	September 20, 2024	September 18, 2025	344	16.31	16.37			-
SINGLE STOCK FUTURE (NCBA)									
19-Dec-24	KE9400005980	December 22, 2023	December 19, 2024	71	45.22	43.39			6
20-Mar-25	KE9400007432	March 22, 2024	March 20, 2025	162	47.05	45.15			4
20-Jun-25	KE9400008760	June 21, 2024	June 19, 2025	253	48.94	46.96			-
18-Sep-25	KE9600001219	September 20, 2024	September 18, 2025	344	50.90	48.83			-
SINGLE STOCK FUTURE (COOP)									
19-Dec-24	KE9400004095	December 22, 2023	December 19, 2024	71	13.98	14.03			1
20-Mar-25	KE9400007549	March 22, 2024	March 20, 2025	162	14.54	14.60			-
20-Jun-25	KE9400008877	June 21, 2024	June 19, 2025	253	15.13	15.19			-
18-Sep-25	KE9600001326	September 20, 2024	September 18, 2025	344	15.73	15.80			-
SINGLE STOCK FUTURE (SCBK)									
19-Dec-24	KE9400004103	December 22, 2023	December 19, 2024	71	214.15	214.00			-
20-Mar-25	KE9400007655	March 22, 2024	March 20, 2025	162	222.85	222.70			-
20-Jun-25	KE9400008984	June 21, 2024	June 19, 2025	253	231.80	231.60			-
18-Sep-25	KE9600001433	September 20, 2024	September 18, 2025	344	241.05	240.85			-
SINGLE STOCK FUTURE (IMHP)									
19-Dec-24	KE9400004210	December 22, 2023	December 19, 2024	71	24.66	24.21			1
20-Mar-25	KE9400007762	March 22, 2024	March 20, 2025	162	25.67	25.20			-
20-Jun-25	KE9400009099	June 21, 2024	June 19, 2025	253	26.69	26.20			-
18-Sep-25	KE9600001540	September 20, 2024	September 18, 2025	344	27.76	27.25			-

Total Volumes	
Today	Previous
1	180

Total Value	
Today	Previous
36 450	3 775 800

Total Open Interest	
Today	Previous
371	371

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

INDEX-100

Nominal:

MINI-INDEX - 10

DISCLAIMER: Utmost care has been taken in the preparation of this report. However, the Nairobi Securities Exchange does not warrant accuracy, adequacy or completeness of this information and expressly disclaims liability for errors or omissions in this information. No warranty of any kind implied express or statutory is given in conjunction with the information.