

DERIVATIVES PRICELIST

EXHIBIT 10 - FUTURE CONTRACTS									
Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									December 8, 2023
INDEX (N25I)									
21-Dec-23	KE9100007765	December 16, 2022	December 21, 2023	13	2,428	2,426			-
21-Mar-24	KE9400001435	March 17, 2023	March 21, 2024	104	2,498	2,495			-
20-Jun-24	KE9400002656	June 16, 2023	June 20, 2024	195	2,568	2,563			-
19-Sep-24	KE9400000490	September 22, 2023	September 19, 2024	286	2,639	2,634			-
INDEX (25MN)									
21-Dec-23	KE9100007658	December 16, 2022	December 21, 2023	13	2,428	2,426			2
21-Mar-24	KE9400001328	March 17, 2023	March 21, 2024	104	2,498	2,495			2
20-Jun-24	KE9400002540	June 16, 2023	June 20, 2024	195	2,568	2,563			-
19-Sep-24	KE9400003985	September 22, 2023	September 19, 2024	286	2,639	2,634			-
SINGLE STOCK FUTURE (SCOM)									
21-Dec-23	KE9100007872	December 16, 2022	December 21, 2023	13	14.60	15.00			18
21-Mar-24	KE9400001542	March 17, 2023	March 21, 2024	104	15.17	15.17			-
20-Jun-24	KE9400002763	June 16, 2023	June 20, 2024	195	15.73	15.73			-
19-Sep-24	KE94000004108	September 22, 2023	September 19, 2024	286	16.32	16.31			-
SINGLE STOCK FUTURE (EQTY)									
21-Dec-23	KE9100007989	December 16, 2022	December 21, 2023	13	38.04	37.91			4
21-Mar-24	KE9400001765	March 17, 2023	March 21, 2024	104	39.50	39.35			-
20-Jun-24	KE9400002987	June 16, 2023	June 20, 2024	195	40.98	40.80			-
19-Sep-24	KE94000004322	September 22, 2023	September 19, 2024	286	42.51	42.32			-
SINGLE STOCK FUTURE (KCBG)									
21-Dec-23	KE9100008094	December 16, 2022	December 21, 2023	13	18.37	18.38			10
21-Mar-24	KE9400001658	March 17, 2023	March 21, 2024	104	19.07	19.08			5
20-Jun-24	KE9400002870	June 16, 2023	June 20, 2024	195	19.79	19.78			-
19-Sep-24	KE94000004215	September 22, 2023	September 19, 2024	286	20.53	20.52			-
SINGLE STOCK FUTURE (EABL)									
21-Dec-23	KE9100008102	December 16, 2022	December 21, 2023	13	112.15	112.45			-
21-Mar-24	KE9400001989	March 17, 2023	March 21, 2024	104	116.45	116.75			-
20-Jun-24	KE9400003100	June 16, 2023	June 20, 2024	195	120.80	121.05			-
19-Sep-24	KE94000004546	September 22, 2023	September 19, 2024	286	125.30	125.55			-
SINGLE STOCK FUTURE (BATK)									
21-Dec-23	KE9100008219	December 16, 2022	December 21, 2023	13	405.00	406.70			-
21-Mar-24	KE9400002094	March 17, 2023	March 21, 2024	104	420.55	423.00			4
20-Jun-24	KE9400003217	June 16, 2023	June 20, 2024	195	436.30	437.70			-
19-Sep-24	KE94000004652	September 22, 2023	September 19, 2024	286	452.55	454.05			-
SINGLE STOCK FUTURE (ABSA)									
21-Dec-23	KE9100008326	December 16, 2022	December 21, 2023	13	11.54	11.50			1
21-Mar-24	KE9400001872	March 17, 2023	March 21, 2024	104	11.99	11.94			-
20-Jun-24	KE9400003092	June 16, 2023	June 20, 2024	195	12.43	12.37			-
19-Sep-24	KE94000004439	September 22, 2023	September 19, 2024	286	12.90	12.84			-
SINGLE STOCK FUTURE (NCBA)									
21-Dec-23	KE9100008433	December 16, 2022	December 21, 2023	13	38.14	39.07			-
21-Mar-24	KE9400002102	March 17, 2023	March 21, 2024	104	39.61	40.55			-
20-Jun-24	KE9400003324	June 16, 2023	June 20, 2024	195	41.09	42.04			-
19-Sep-24	KE94000004769	September 22, 2023	September 19, 2024	286	42.62	43.61			-
SINGLE STOCK FUTURE (COOP)									
21-Dec-23	KE9100008540	December 16, 2022	December 21, 2023	13	11.14	11.25			31
21-Mar-24	KE9400002219	March 17, 2023	March 21, 2024	104	11.57	11.67			-
20-Jun-24	KE9400003548	June 16, 2023	June 20, 2024	195	12.00	12.10			-
19-Sep-24	KE94000004876	September 22, 2023	September 19, 2024	286	12.45	12.56			-
SINGLE STOCK FUTURE (SCBK)									
21-Dec-23	KE9100008656	December 16, 2022	December 21, 2023	13	155.60	157.65			6
21-Mar-24	KE9400002326	March 17, 2023	March 21, 2024	104	161.55	163.65			-
20-Jun-24	KE9400003654	June 16, 2023	June 20, 2024	195	167.60	169.70			-
19-Sep-24	KE94000004983	September 22, 2023	September 19, 2024	286	173.85	176.00			-
SINGLE STOCK FUTURE (IMHP)									
21-Dec-23	KE9100008763	December 16, 2022	December 21, 2023	13	17.57	17.52			-
21-Mar-24	KE9400002433	March 17, 2023	March 21, 2024	104	18.24	18.19			-
20-Jun-24	KE9400003878	June 16, 2023	June 20, 2024	195	18.92	18.86			-
19-Sep-24	KE94000005097	September 22, 2023	September 19, 2024	286	19.63	19.56			-

Total Volumes	
Today	Previous
-	20

Total Value	
Today	Previous
-	409 200

Total Open Interest	
Today	Previous
83	83

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 NSF's fair value calculation

SSF- 1000 below Kes.100

100 above Kes.100

INDEX 100

Nominal:

INDEX-100
MINI-INDEX - 10

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