

**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	
									June 9, 2023	
INDEX (N25I)										
15-Jun-23	KE8000002983	June 17, 2022	June 15, 2023	6	2,741	2,737				-
21-Sep-23	KE8000003767	September 16, 2022	September 21, 2023	104	2,791	2,784				-
21-Dec-23	KE9100007765	December 16, 2022	December 21, 2023	195	2,839	2,829				-
21-Mar-24	KE9400001435	March 17, 2023	March 21, 2024	286	2,887	2,878				-
INDEX (25MN)										
15-Jun-23	KE8000002876	June 17, 2022	June 15, 2023	6	2,741	2,737				1
21-Sep-23	KE8000003650	September 16, 2022	September 21, 2023	104	2,791	2,784				-
21-Dec-23	KE9100007658	December 16, 2022	December 21, 2023	195	2,839	2,829				-
21-Mar-24	KE9400001328	March 17, 2023	March 21, 2024	286	2,887	2,878				2
SINGLE STOCK FUTURE (SCOM)										
15-Jun-23	KE8000003098	June 17, 2022	June 15, 2023	6	16.17	16.60	7	113,220		121
21-Sep-23	KE8000003874	September 16, 2022	September 21, 2023	104	15.58	15.67				-
21-Dec-23	KE9100007872	December 16, 2022	December 21, 2023	195	16.01	16.09				-
21-Mar-24	KE9400001765	March 17, 2023	March 21, 2024	286	16.46	16.54				-
SINGLE STOCK FUTURE (EQTY)										
15-Jun-23	KE8000003106	June 17, 2022	June 15, 2023	6	37.96	38.12				12
21-Sep-23	KE8000004096	September 16, 2022	September 21, 2023	104	39.09	39.22				-
21-Dec-23	KE9100007989	December 16, 2022	December 21, 2023	195	40.18	40.27				-
21-Mar-24	KE9400001765	March 17, 2023	March 21, 2024	286	41.30	41.40				-
SINGLE STOCK FUTURE (KCBG)										
15-Jun-23	KE8000003213	June 17, 2022	June 15, 2023	6	31.85	31.96				10
21-Sep-23	KE8000004104	September 16, 2022	September 21, 2023	104	32.80	32.88				-
21-Dec-23	KE9100008094	December 16, 2022	December 21, 2023	195	32.71	32.76				-
21-Mar-24	KE9400001658	March 17, 2023	March 21, 2024	286	33.62	33.68				-
SINGLE STOCK FUTURE (EABL)										
15-Jun-23	KE8000003320	June 17, 2022	June 15, 2023	6	165.50	162.75				-
21-Sep-23	KE8000004328	September 16, 2022	September 21, 2023	104	163.15	160.20				-
21-Dec-23	KE9100008102	December 16, 2022	December 21, 2023	195	167.70	164.50				-
21-Mar-24	KE9400001989	March 17, 2023	March 21, 2024	286	172.40	169.15				-
SINGLE STOCK FUTURE (BATK)										
15-Jun-23	KE8000003437	June 17, 2022	June 15, 2023	6	429.85	430.20				5
21-Sep-23	KE8000004435	September 16, 2022	September 21, 2023	104	437.60	437.65				-
21-Dec-23	KE9100008219	December 16, 2022	December 21, 2023	195	449.85	449.35				-
21-Mar-24	KE9400002094	March 17, 2023	March 21, 2024	286	462.35	462.00				-
SINGLE STOCK FUTURE (ABSA)										
15-Jun-23	KE8000003544	June 17, 2022	June 15, 2023	6	11.57	11.47				2
21-Sep-23	KE8000004542	September 16, 2022	September 21, 2023	104	11.71	11.60				-
21-Dec-23	KE9100008326	December 16, 2022	December 21, 2023	195	12.04	11.91				-
21-Mar-24	KE9400001872	March 17, 2023	March 21, 2024	286	12.37	12.25				-
SINGLE STOCK FUTURE (NCBA)										
15-Jun-23	KE8000002439	June 17, 2022	June 15, 2023	6	39.82	39.82	2	79,640		-
21-Sep-23	KE8000004658	September 16, 2022	September 21, 2023	104	39.15	38.97				-
21-Dec-23	KE9100008433	December 16, 2022	December 21, 2023	195	40.24	40.01				-
21-Mar-24	KE9400002102	March 17, 2023	March 21, 2024	286	41.36	41.14				-
SINGLE STOCK FUTURE (COOP)										
15-Jun-23	KE8000002546	June 17, 2022	June 15, 2023	6	12.22	12.27				6
21-Sep-23	KE8000004765	September 16, 2022	September 21, 2023	104	12.58	12.63				-
21-Dec-23	KE9100008540	December 16, 2022	December 21, 2023	195	12.93	12.96				-
21-Mar-24	KE9400002219	March 17, 2023	March 21, 2024	286	13.29	13.33				-
SINGLE STOCK FUTURE (SCBK)										
15-Jun-23	KE8000002652	June 17, 2022	June 15, 2023	6	160.45	160.75				-
21-Sep-23	KE8000004872	September 16, 2022	September 21, 2023	104	165.25	165.40				-
21-Dec-23	KE9100008656	December 16, 2022	December 21, 2023	195	163.85	163.85				-
21-Mar-24	KE9400002326	March 17, 2023	March 21, 2024	286	168.40	168.45				-
SINGLE STOCK FUTURE (IMHP)										
15-Jun-23	KE8000002769	June 17, 2022	June 15, 2023	6	16.98	16.98				1
21-Sep-23	KE8000004989	September 16, 2022	September 21, 2023	104	17.48	17.47				-
21-Dec-23	KE9100008763	December 16, 2022	December 21, 2023	195	17.97	17.94				-
21-Mar-24	KE9400002433	March 17, 2023	March 21, 2024	286	18.47	18.44				-

Total Volumes	
Today	Previous
9	29

Total Value	
Today	Previous
192 840	481 430

Total Open Interest	
Today	Previous
160	157

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:**

MINI-INDEX - 10

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