

DERIVATIVES PRICELIST

EXHIBIT 10 - DERIVATIVES PORTFOLIO										
Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts	
									May 31, 2023	
INDEX (N25I)										
15-Jun-23	KE8000002983	June 17, 2022	June 15, 2023	15	2,670	2,646				-
21-Sep-23	KE8000003767	September 16, 2022	September 21, 2023	113	2,715	2,690				-
21-Dec-23	KE9100007765	December 16, 2022	December 21, 2023	204	2,760	2,735				-
21-Mar-24	KE9400001435	March 17, 2023	March 21, 2024	295	2,808	2,782				-
INDEX (25MN)										
15-Jun-23	KE8000002876	June 17, 2022	June 15, 2023	15	2,670	2,646				1
21-Sep-23	KE8000003650	September 16, 2022	September 21, 2023	113	2,715	2,690				-
21-Dec-23	KE9100007658	December 16, 2022	December 21, 2023	204	2,760	2,735				-
21-Mar-24	KE9400001328	March 17, 2023	March 21, 2024	295	2,808	2,782				2
SINGLE STOCK FUTURE (SCOM)										
15-Jun-23	KE8000003098	June 17, 2022	June 15, 2023	15	16.23	16.20	30	487,000		132
21-Sep-23	KE8000003874	September 16, 2022	September 21, 2023	113	15.60	14.88				-
21-Dec-23	KE9100007872	December 16, 2022	December 21, 2023	204	16.03	15.29				-
21-Mar-24	KE9400001765	March 17, 2023	March 21, 2024	295	16.48	15.72				-
SINGLE STOCK FUTURE (EQTY)										
15-Jun-23	KE8000003106	June 17, 2022	June 15, 2023	15	39.50	38.25	1	39,500		10
21-Sep-23	KE8000004096	September 16, 2022	September 21, 2023	113	39.13	39.35				-
21-Dec-23	KE9100007989	December 16, 2022	December 21, 2023	204	40.21	40.43				-
21-Mar-24	KE9400001765	March 17, 2023	March 21, 2024	295	41.33	41.56				-
SINGLE STOCK FUTURE (KCBG)										
15-Jun-23	KE8000003213	June 17, 2022	June 15, 2023	15	31.92	31.98				10
21-Sep-23	KE8000004104	September 16, 2022	September 21, 2023	113	32.84	32.90				-
21-Dec-23	KE9100008094	December 16, 2022	December 21, 2023	204	32.73	32.80				-
21-Mar-24	KE9400001658	March 17, 2023	March 21, 2024	295	33.65	33.71				-
SINGLE STOCK FUTURE (EABL)										
15-Jun-23	KE8000003320	June 17, 2022	June 15, 2023	15	152.30	154.60				-
21-Sep-23	KE8000004328	September 16, 2022	September 21, 2023	113	149.40	151.80				-
21-Dec-23	KE9100008102	December 16, 2022	December 21, 2023	204	153.50	155.95				-
21-Mar-24	KE9400001989	March 17, 2023	March 21, 2024	295	157.80	160.30				-
SINGLE STOCK FUTURE (BATK)										
15-Jun-23	KE8000003437	June 17, 2022	June 15, 2023	15	419.10	403.10	7	293,400		6
21-Sep-23	KE8000004435	September 16, 2022	September 21, 2023	113	410.25	409.60				-
21-Dec-23	KE9100008219	December 16, 2022	December 21, 2023	204	421.55	420.85				-
21-Mar-24	KE9400002094	March 17, 2023	March 21, 2024	295	433.35	432.65				-
SINGLE STOCK FUTURE (ABSA)										
15-Jun-23	KE8000003544	June 17, 2022	June 15, 2023	15	11.39	11.24				2
21-Sep-23	KE8000004542	September 16, 2022	September 21, 2023	113	11.52	11.37				-
21-Dec-23	KE9100008326	December 16, 2022	December 21, 2023	204	11.84	11.68				-
21-Mar-24	KE9400001872	March 17, 2023	March 21, 2024	295	12.17	12.01				-
SINGLE STOCK FUTURE (NCBA)										
15-Jun-23	KE8000002439	June 17, 2022	June 15, 2023	15	36.13	35.84				2
21-Sep-23	KE8000004658	September 16, 2022	September 21, 2023	113	35.17	34.87				-
21-Dec-23	KE9100008433	December 16, 2022	December 21, 2023	204	36.13	35.83				-
21-Mar-24	KE9400002102	March 17, 2023	March 21, 2024	295	37.15	36.83				-
SINGLE STOCK FUTURE (COOP)										
15-Jun-23	KE8000002546	June 17, 2022	June 15, 2023	15	12.15	12.05				6
21-Sep-23	KE8000004765	September 16, 2022	September 21, 2023	113	12.49	12.39				-
21-Dec-23	KE9100008540	December 16, 2022	December 21, 2023	204	12.84	12.73				-
21-Mar-24	KE9400002219	March 17, 2023	March 21, 2024	295	13.20	13.09				-
SINGLE STOCK FUTURE (SCBK)										
15-Jun-23	KE8000002652	June 17, 2022	June 15, 2023	15	159.85	159.10				-
21-Sep-23	KE8000004872	September 16, 2022	September 21, 2023	113	164.40	163.70				-
21-Dec-23	KE9100008656	December 16, 2022	December 21, 2023	204	162.90	162.15				-
21-Mar-24	KE9400002326	March 17, 2023	March 21, 2024	295	167.50	166.70				-
SINGLE STOCK FUTURE (IMHP)										
15-Jun-23	KE8000002769	June 17, 2022	June 15, 2023	15	16.96	16.97				1
21-Sep-23	KE8000004989	September 16, 2022	September 21, 2023	113	17.45	17.46				-
21-Dec-23	KE9100008763	December 16, 2022	December 21, 2023	204	17.93	17.93				-
21-Mar-24	KE9400002433	March 17, 2023	March 21, 2024	295	18.43	18.44				-

Total Volumes	
Today	Previous
38	5

Total Value	
Today	Previous
819 900	81 000

Total Open Interest	
Today	Previous
172	173

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

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