

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	
									November 8, 2023	
INDEX (N25I)										
21-Dec-23	KE9100007765	December 16, 2022	December 21, 2023	43	2.306	2.301				-
21-Mar-24	KE9400001435	March 17, 2023	March 21, 2024	134	2.370	2.365				-
20-Jun-24	KE9400002656	June 16, 2023	June 20, 2024	225	2.434	2.428				-
19-Sep-24	KE94000004090	September 22, 2023	September 19, 2024	316	2.500	2.494				-
INDEX (25MN)										
21-Dec-23	KE9100007658	December 16, 2022	December 21, 2023	43	2.306	2.301				2
21-Mar-24	KE9400001328	March 17, 2023	March 21, 2024	134	2.370	2.365				2
20-Jun-24	KE9400002540	June 16, 2023	June 20, 2024	225	2.434	2.428				-
19-Sep-24	KE94000003985	September 22, 2023	September 19, 2024	316	2.500	2.494				-
SINGLE STOCK FUTURE (SCOM)										
21-Dec-23	KE9100007872	December 16, 2022	December 21, 2023	43	12.30	12.00	2	24,600		66
21-Mar-24	KE9400001542	March 17, 2023	March 21, 2024	134	13.11	12.65				-
20-Jun-24	KE9400002763	June 16, 2023	June 20, 2024	225	13.59	13.11				-
19-Sep-24	KE94000004108	September 22, 2023	September 19, 2024	316	14.09	13.59				-
SINGLE STOCK FUTURE (EQTY)										
21-Dec-23	KE9100007989	December 16, 2022	December 21, 2023	43	37.77	37.83				4
21-Mar-24	KE9400001765	March 17, 2023	March 21, 2024	134	39.19	39.25				-
20-Jun-24	KE9400002987	June 16, 2023	June 20, 2024	225	40.61	40.69				-
19-Sep-24	KE94000004322	September 22, 2023	September 19, 2024	316	42.11	42.18				-
SINGLE STOCK FUTURE (KCBG)										
21-Dec-23	KE9100008094	December 16, 2022	December 21, 2023	43	15.40	15.40	4	61,600		26
21-Mar-24	KE9400001658	March 17, 2023	March 21, 2024	134	15.76	15.56				10
20-Jun-24	KE9400002870	June 16, 2023	June 20, 2024	225	16.33	16.12				-
19-Sep-24	KE94000004215	September 22, 2023	September 19, 2024	316	16.94	16.72				-
SINGLE STOCK FUTURE (EABL)										
21-Dec-23	KE9100008102	December 16, 2022	December 21, 2023	43	123.85	121.85				-
21-Mar-24	KE9400001989	March 17, 2023	March 21, 2024	134	128.50	126.45				-
20-Jun-24	KE9400003100	June 16, 2023	June 20, 2024	225	133.20	131.05				-
19-Sep-24	KE94000004546	September 22, 2023	September 19, 2024	316	138.10	135.85				-
SINGLE STOCK FUTURE (BATK)										
21-Dec-23	KE9100008219	December 16, 2022	December 21, 2023	43	407.35	413.85				-
21-Mar-24	KE9400002094	March 17, 2023	March 21, 2024	134	422.65	429.40				-
20-Jun-24	KE9400003217	June 16, 2023	June 20, 2024	225	438.05	445.05				-
19-Sep-24	KE94000004652	September 22, 2023	September 19, 2024	316	454.20	461.45				-
SINGLE STOCK FUTURE (ABSA)										
21-Dec-23	KE9100008326	December 16, 2022	December 21, 2023	43	11.12	11.43				1
21-Mar-24	KE9400001872	March 17, 2023	March 21, 2024	134	11.53	11.86				-
20-Jun-24	KE9400003092	June 16, 2023	June 20, 2024	225	11.96	12.29				-
19-Sep-24	KE94000004439	September 22, 2023	September 19, 2024	316	12.40	12.74				-
SINGLE STOCK FUTURE (NCBA)										
21-Dec-23	KE9100008433	December 16, 2022	December 21, 2023	43	36.35	37.22				-
21-Mar-24	KE9400002102	March 17, 2023	March 21, 2024	134	37.71	38.62				-
20-Jun-24	KE9400003324	June 16, 2023	June 20, 2024	225	39.09	40.03				-
19-Sep-24	KE94000004769	September 22, 2023	September 19, 2024	316	40.52	41.50				-
SINGLE STOCK FUTURE (COOP)										
21-Dec-23	KE9100008540	December 16, 2022	December 21, 2023	43	10.25	10.56	31	317,810		31
21-Mar-24	KE9400002219	March 17, 2023	March 21, 2024	134	10.80	10.96				-
20-Jun-24	KE9400003548	June 16, 2023	June 20, 2024	225	11.19	11.36				-
19-Sep-24	KE94000004876	September 22, 2023	September 19, 2024	316	11.60	11.78				-
SINGLE STOCK FUTURE (SCBK)										
21-Dec-23	KE9100008656	December 16, 2022	December 21, 2023	43	153.00	147.60	1	15,300		1
21-Mar-24	KE9400002326	March 17, 2023	March 21, 2024	134	152.30	153.15				-
20-Jun-24	KE9400003654	June 16, 2023	June 20, 2024	225	157.85	158.70				-
19-Sep-24	KE94000004983	September 22, 2023	September 19, 2024	316	163.65	164.55				-
SINGLE STOCK FUTURE (IMHP)										
21-Dec-23	KE9100008763	December 16, 2022	December 21, 2023	43	17.51	17.67				-
21-Mar-24	KE9400002433	March 17, 2023	March 21, 2024	134	18.17	18.34				-
20-Jun-24	KE9400003878	June 16, 2023	June 20, 2024	225	18.83	19.00				-
19-Sep-24	KE94000005097	September 22, 2023	September 19, 2024	316	19.53	19.70				-

Total Volumes	
Today	Previous
38	7

Total Value	
Today	Previous
419,310	87,410

Total Open Interest	
Today	Previous
143	110

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

100 above Kes.100

Nominal:

INDEX-100
MINI-INDEX - 10

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