

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	
									April 9, 2024	
INDEX (N25I)										
20-Jun-24	KE9400002656	June 16, 2023	June 20, 2024	72	2,985	3,023				-
19-Sep-24	KE9400004090	September 22, 2023	September 19, 2024	163	3,079	3,118				-
19-Dec-24	KE9400005212	December 22, 2023	December 19, 2024	254	3,174	3,214				-
20-Mar-25	KE9400006434	March 22, 2024	March 20, 2025	345	3,272	3,314				-
INDEX (25MN)										
20-Jun-24	KE9400002540	June 16, 2023	June 20, 2024	72	2,985	3,023				-
19-Sep-24	KE9400003985	September 22, 2023	September 19, 2024	163	3,079	3,118				-
19-Dec-24	KE9400005105	December 22, 2023	December 19, 2024	254	3,174	3,214				-
20-Mar-25	KE9400006327	March 22, 2024	March 20, 2025	345	3,272	3,314				-
SINGLE STOCK FUTURE (SCOM)										
20-Jun-24	KE9400002763	June 16, 2023	June 20, 2024	72	17.00	17.31	10	170,000		40
19-Sep-24	KE9400004108	September 22, 2023	September 19, 2024	163	17.21	17.38				-
19-Dec-24	KE9400005329	December 22, 2023	December 19, 2024	254	17.90	18.08				-
20-Mar-25	KE9400006657	March 22, 2024	March 20, 2025	345	18.62	18.81				-
SINGLE STOCK FUTURE (EQTY)										
20-Jun-24	KE9400002987	June 16, 2023	June 20, 2024	72	44.00	44.54	5	220,000		41
19-Sep-24	KE9400004322	September 22, 2023	September 19, 2024	163	45.86	46.36				-
19-Dec-24	KE9400005543	December 22, 2023	December 19, 2024	254	47.69	48.22				-
20-Mar-25	KE9400006988	March 22, 2024	March 20, 2025	345	49.61	50.16				-
SINGLE STOCK FUTURE (KCBG)										
20-Jun-24	KE9400002870	June 16, 2023	June 20, 2024	72	31.36	31.38				-
19-Sep-24	KE9400004215	September 22, 2023	September 19, 2024	163	32.64	30.83				3
19-Dec-24	KE9400005436	December 22, 2023	December 19, 2024	254	33.95	33.96				-
20-Mar-25	KE9400006764	March 22, 2024	March 20, 2025	345	35.31	35.33				-
SINGLE STOCK FUTURE (EABL)										
20-Jun-24	KE9400003100	June 16, 2023	June 20, 2024	72	139.55	144.25				-
19-Sep-24	KE9400004546	September 22, 2023	September 19, 2024	163	144.00	148.85				-
19-Dec-24	KE9400005766	December 22, 2023	December 19, 2024	254	149.75	154.85				-
20-Mar-25	KE9400007218	March 22, 2024	March 20, 2025	345	155.75	161.05				-
SINGLE STOCK FUTURE (BATK)										
20-Jun-24	KE9400003217	June 16, 2023	June 20, 2024	72	377.00	400.00				2
19-Sep-24	KE9400004652	September 22, 2023	September 19, 2024	163	387.35	387.85				-
19-Dec-24	KE9400005873	December 22, 2023	December 19, 2024	254	402.90	403.35				-
20-Mar-25	KE9400007325	March 22, 2024	March 20, 2025	345	419.10	419.60				-
SINGLE STOCK FUTURE (ABSA)										
20-Jun-24	KE9400003092	June 16, 2023	June 20, 2024	72	12.58	12.69				-
19-Sep-24	KE9400004439	September 22, 2023	September 19, 2024	163	13.09	13.20				-
19-Dec-24	KE9400005659	December 22, 2023	December 19, 2024	254	13.41	13.53				-
20-Mar-25	KE9400007093	March 22, 2024	March 20, 2025	345	13.95	14.07				-
SINGLE STOCK FUTURE (NCBA)										
20-Jun-24	KE9400003324	June 16, 2023	June 20, 2024	72	41.94	42.38				-
19-Sep-24	KE9400004769	September 22, 2023	September 19, 2024	163	43.66	44.11				-
19-Dec-24	KE9400005980	December 22, 2023	December 19, 2024	254	45.41	45.87				-
20-Mar-25	KE9400007432	March 22, 2024	March 20, 2025	345	47.23	47.72				-
SINGLE STOCK FUTURE (COOP)										
20-Jun-24	KE9400003548	June 16, 2023	June 20, 2024	72	13.14	13.67				6
19-Sep-24	KE9400004876	September 22, 2023	September 19, 2024	163	13.68	14.22				-
19-Dec-24	KE9400006095	December 22, 2023	December 19, 2024	254	14.23	14.79				-
20-Mar-25	KE9400007549	March 22, 2024	March 20, 2025	345	14.80	15.39				-
SINGLE STOCK FUTURE (SCBK)										
20-Jun-24	KE9400003654	June 16, 2023	June 20, 2024	72	182.10	183.00				-
19-Sep-24	KE9400004983	September 22, 2023	September 19, 2024	163	189.55	190.45				-
19-Dec-24	KE9400006103	December 22, 2023	December 19, 2024	254	191.15	192.05				-
20-Mar-25	KE9400007655	March 22, 2024	March 20, 2025	345	198.85	199.80				-
SINGLE STOCK FUTURE (IMHP)										
20-Jun-24	KE9400003878	June 16, 2023	June 20, 2024	72	19.53	19.95				100
19-Sep-24	KE9400005097	September 22, 2023	September 19, 2024	163	20.32	20.76				-
19-Dec-24	KE9400006210	December 22, 2023	December 19, 2024	254	21.14	21.60				-
20-Mar-25	KE9400007762	March 22, 2024	March 20, 2025	345	21.99	22.46				-

Total Volumes	
Today	Previous
15	3

Total Value	
Today	Previous
390.000	110.830

Total Open Interest	
Today	Previous
192	177

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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