

## 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
									October 11, 2024
INDEX (N25I)									
19-Dec-24	KE9400005212	December 22, 2023	December 19, 2024	69	3.055	3.026			-
20-Mar-25	KE9400004634	March 22, 2024	March 20, 2025	160	3.148	3.121			-
20-Jun-25	KE9400007986	June 21, 2024	June 19, 2025	251	3.242	3.216			-
18-Sep-25	KE9400009214	September 20, 2024	September 18, 2025	342	3.338	3.315			-
INDEX (25MN)									
19-Dec-24	KE9400005105	December 22, 2023	December 19, 2024	69	3.055	3.026			-
20-Mar-25	KE9400006327	March 22, 2024	March 20, 2025	160	3.148	3.121			-
20-Jun-25	KE9400007870	June 21, 2024	June 19, 2025	251	3.242	3.216			-
18-Sep-25	KE9400009107	September 20, 2024	September 18, 2025	342	3.338	3.315			-
SINGLE STOCK FUTURE (SCOM)									
19-Dec-24	KE9400005329	December 22, 2023	December 19, 2024	69	15.69	15.41			201
20-Mar-25	KE9400004657	March 22, 2024	March 20, 2025	160	16.32	16.04			-
20-Jun-25	KE9400008109	June 21, 2024	June 19, 2025	251	16.96	16.68			-
18-Sep-25	KE9400009438	September 20, 2024	September 18, 2025	342	17.63	17.35			-
SINGLE STOCK FUTURE (EQTY)									
19-Dec-24	KE9400005543	December 22, 2023	December 19, 2024	69	47.10	46.96	17	800,700	-
20-Mar-25	KE9400006988	March 22, 2024	March 20, 2025	160	50.45	48.87			-
20-Jun-25	KE9400008323	June 21, 2024	June 19, 2025	251	52.44	50.83			-
18-Sep-25	KE9400009768	September 20, 2024	September 18, 2025	342	54.49	52.86			-
SINGLE STOCK FUTURE (KCBG)									
19-Dec-24	KE9400005436	December 22, 2023	December 19, 2024	69	37.59	36.45			34
20-Mar-25	KE9400006764	March 22, 2024	March 20, 2025	160	39.09	38.77			107
20-Jun-25	KE9400008216	June 21, 2024	June 19, 2025	251	40.63	40.32			-
18-Sep-25	KE9400009545	September 20, 2024	September 18, 2025	342	42.22	41.93			-
SINGLE STOCK FUTURE (EABL)									
19-Dec-24	KE9400005766	December 22, 2023	December 19, 2024	69	164.35	166.45			-
20-Mar-25	KE9400007218	March 22, 2024	March 20, 2025	160	170.90	173.20			-
20-Jun-25	KE9400008547	June 21, 2024	June 19, 2025	251	177.65	180.15			-
18-Sep-25	KE9400009982	September 20, 2024	September 18, 2025	342	184.60	187.35			-
SINGLE STOCK FUTURE (BATK)									
19-Dec-24	KE9400005873	December 22, 2023	December 19, 2024	69	358.45	359.40			-
20-Mar-25	KE9400007325	March 22, 2024	March 20, 2025	160	372.75	374.00			-
20-Jun-25	KE9400008653	June 21, 2024	June 19, 2025	251	387.45	389.00			-
18-Sep-25	KE9600001102	September 20, 2024	September 18, 2025	342	402.65	404.55			-
SINGLE STOCK FUTURE (ABSA)									
19-Dec-24	KE9400005659	December 22, 2023	December 19, 2024	69	14.57	14.49			-
20-Mar-25	KE9400007093	March 22, 2024	March 20, 2025	160	15.14	15.08			-
20-Jun-25	KE9400008430	June 21, 2024	June 19, 2025	251	15.74	15.68			-
18-Sep-25	KE9400009875	September 20, 2024	September 18, 2025	342	16.36	16.31			-
SINGLE STOCK FUTURE (NCBA)									
19-Dec-24	KE9400005980	December 22, 2023	December 19, 2024	69	45.08	45.22			6
20-Mar-25	KE9400007432	March 22, 2024	March 20, 2025	160	46.87	47.05			4
20-Jun-25	KE9400008760	June 21, 2024	June 19, 2025	251	48.73	48.94			-
18-Sep-25	KE9600001219	September 20, 2024	September 18, 2025	342	50.63	50.90			-
SINGLE STOCK FUTURE (COOP)									
19-Dec-24	KE9400004095	December 22, 2023	December 19, 2024	69	13.95	13.98			1
20-Mar-25	KE9400007549	March 22, 2024	March 20, 2025	160	14.50	14.54			-
20-Jun-25	KE9400008877	June 21, 2024	June 19, 2025	251	15.08	15.13			-
18-Sep-25	KE9600001326	September 20, 2024	September 18, 2025	342	15.67	15.73			-
SINGLE STOCK FUTURE (SCBK)									
19-Dec-24	KE9400006103	December 22, 2023	December 19, 2024	69	214.75	214.15			-
20-Mar-25	KE9400007655	March 22, 2024	March 20, 2025	160	223.30	222.85			-
20-Jun-25	KE9400008984	June 21, 2024	June 19, 2025	251	232.15	231.80			-
18-Sep-25	KE9600001433	September 20, 2024	September 18, 2025	342	241.25	241.05			-
SINGLE STOCK FUTURE (IMHP)									
19-Dec-24	KE9400006210	December 22, 2023	December 19, 2024	69	24.55	24.66	1	24,550	2
20-Mar-25	KE9400007762	March 22, 2024	March 20, 2025	160	25.60	25.67			-
20-Jun-25	KE9400009099	June 21, 2024	June 19, 2025	251	26.61	26.69			-
18-Sep-25	KE9400001540	September 20, 2024	September 18, 2025	342	27.65	27.74			-

Total Volumes	
Today	Previous
18	1

Total Value	
Today	Previous
825,250	36,450

Total Open Interest	
Today	Previous
355	371

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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