

| NSE  |              | nairobi securities exchange |                    | next NSE Derivatives Market |             |                |                        |             |                         |               |  |  |  |
|--|--------------|-----------------------------|--------------------|-----------------------------|-------------|----------------|------------------------|-------------|-------------------------|---------------|--|--|--|
| DERIVATIVES PRICELIST  |              |                             |                    |                             |             |                |                        |             |                         |               |  |  |  |
| Contract Type  | ISIN         | Listing Date                | Expiry Date        | Days to Expiry              | MTM Price   | Previous Price | Total Volume Contracts | Total Value | Open Interest Contracts | June 15, 2022 |  |  |  |
| INDEX (N25I)   |              |                             |                    |                             |             |                |                        |             |                         |               |  |  |  |
| 16-Jun-22  | KE7000004213 | June 18, 2021               | June 16, 2022      | 1                           | 2,955       | 2,995          |                        |             |                         | -             |  |  |  |
| 15-Sep-22  | KE7000005657 | September 17, 2021          | September 15, 2022 | 92                          | 2,978       | 3,019          |                        |             |                         | -             |  |  |  |
| 15-Dec-22  | KE7000006986 | December 17, 2021           | December 15, 2022  | 183                         | 3,019       | 3,060          |                        |             |                         | -             |  |  |  |
| 16-Mar-23  | KE7000008214 | March 18, 2022              | March 16, 2023     | 274                         | 3,062       | 3,104          |                        |             |                         | -             |  |  |  |
| INDEX (25MN)   |              |                             |                    |                             |             |                |                        |             |                         |               |  |  |  |
| 16-Jun-22  | KE7000004106 | June 18, 2021               | June 16, 2022      | 1                           | 2,955       | 2,995          |                        |             |                         | -             |  |  |  |
| 15-Sep-22  | KE7000005434 | September 17, 2021          | September 15, 2022 | 92                          | 2,978       | 3,019          |                        |             |                         | 1             |  |  |  |
| 15-Dec-22  | KE7000006879 | December 17, 2021           | December 15, 2022  | 183                         | 3,019       | 3,060          |                        |             |                         | -             |  |  |  |
| 16-Mar-23  | KE7000009105 | March 18, 2022              | March 16, 2023     | 274                         | 3,062       | 3,104          |                        |             |                         | -             |  |  |  |
| SINGLE STOCK FUTURE (SCOM)   |              |                             |                    |                             |             |                |                        |             |                         |               |  |  |  |
| 16-Jun-22  | KE7000004320 | June 18, 2021               | June 16, 2022      | 1                           | 27.00       | 27.10          | 1                      | 27,000      |                         | 29            |  |  |  |
| 15-Sep-22  | KE7000005764 | September 17, 2021          | September 15, 2022 | 92                          | 24.67       | 25.34          |                        |             |                         | 9             |  |  |  |
| 15-Dec-22  | KE7000007109 | December 17, 2021           | December 15, 2022  | 183                         | 25.27       | 25.96          |                        |             |                         | 10            |  |  |  |
| 16-Mar-23  | KE7000008438 | March 18, 2022              | March 16, 2023     | 274                         | 29.10       | 26.61          | 2                      | 58,200      |                         | 36            |  |  |  |
| SINGLE STOCK FUTURE (EQTY)   |              |                             |                    |                             |             |                |                        |             |                         |               |  |  |  |
| 16-Jun-22  | KE7000004437 | June 18, 2021               | June 16, 2022      | 1                           | 40.96       | 41.81          |                        |             |                         | 26            |  |  |  |
| 15-Sep-22  | KE7000005988 | September 17, 2021          | September 15, 2022 | 92                          | 41.74       | 42.62          |                        |             |                         | 4             |  |  |  |
| 15-Dec-22  | KE7000007216 | December 17, 2021           | December 15, 2022  | 183                         | 42.77       | 43.67          |                        |             |                         | 1             |  |  |  |
| 16-Mar-23  | KE7000008545 | March 18, 2022              | March 16, 2023     | 274                         | 43.84       | 44.76          |                        |             |                         | 27            |  |  |  |
| SINGLE STOCK FUTURE (KCBG)   |              |                             |                    |                             |             |                |                        |             |                         |               |  |  |  |
| 16-Jun-22  | KE7000004544 | June 18, 2021               | June 16, 2022      | 1                           | 38.65       | 38.81          |                        |             |                         | 21            |  |  |  |
| 15-Sep-22  | KE7000006093 | September 17, 2021          | September 15, 2022 | 92                          | 39.40       | 39.56          |                        |             |                         | 7             |  |  |  |
| 15-Dec-22  | KE7000007323 | December 17, 2021           | December 15, 2022  | 183                         | 39.36       | 39.53          |                        |             |                         | -             |  |  |  |
| 16-Mar-23  | KE7000008768 | March 18, 2022              | March 16, 2023     | 274                         | 40.35       | 40.25          |                        |             |                         | 13            |  |  |  |
| SINGLE STOCK FUTURE (EABL)   |              |                             |                    |                             |             |                |                        |             |                         |               |  |  |  |
| 16-Jun-22  | KE7000004650 | June 18, 2021               | June 16, 2022      | 1                           | 128.75      | 129.50         |                        |             |                         | 22            |  |  |  |
| 15-Sep-22  | KE7000006218 | September 17, 2021          | September 15, 2022 | 92                          | 131.20      | 132.00         |                        |             |                         | 13            |  |  |  |
| 15-Dec-22  | KE7000007430 | December 17, 2021           | December 15, 2022  | 183                         | 134.45      | 135.25         |                        |             |                         | 7             |  |  |  |
| 16-Mar-23  | KE7000008875 | March 18, 2022              | March 16, 2023     | 274                         | 137.80      | 138.65         |                        |             |                         | -             |  |  |  |
| SINGLE STOCK FUTURE (BATK)   |              |                             |                    |                             |             |                |                        |             |                         |               |  |  |  |
| 16-Jun-22  | KE7000004767 | June 18, 2021               | June 16, 2022      | 1                           | 430.05      | 428.10         |                        |             |                         | -             |  |  |  |
| 15-Sep-22  | KE7000006325 | September 17, 2021          | September 15, 2022 | 92                          | 438.30      | 436.35         |                        |             |                         | -             |  |  |  |
| 15-Dec-22  | KE7000007547 | December 17, 2021           | December 15, 2022  | 183                         | 449.05      | 447.10         |                        |             |                         | -             |  |  |  |
| 16-Mar-23  | KE7000008982 | March 18, 2022              | March 16, 2023     | 274                         | 460.30      | 458.30         |                        |             |                         | -             |  |  |  |
| SINGLE STOCK FUTURE (ABSA)   |              |                             |                    |                             |             |                |                        |             |                         |               |  |  |  |
| 16-Jun-22  | KE7000004874 | June 18, 2021               | June 16, 2022      | 1                           | 10.50       | 11.25          | 1                      | 10,500      |                         | 37            |  |  |  |
| 15-Sep-22  | KE7000006432 | September 17, 2021          | September 15, 2022 | 92                          | 11.11       | 11.68          |                        |             |                         | 34            |  |  |  |
| 15-Dec-22  | KE7000007653 | December 17, 2021           | December 15, 2022  | 183                         | 11.38       | 11.39          |                        |             |                         | -             |  |  |  |
| 16-Mar-23  | KE7000009097 | March 18, 2022              | March 16, 2023     | 274                         | 11.67       | 11.67          |                        |             |                         | -             |  |  |  |
| SINGLE STOCK FUTURE (NCBA)   |              |                             |                    |                             |             |                |                        |             |                         |               |  |  |  |
| 16-Jun-22  | KE7000009543 | May 16, 2022                | June 16, 2022      | 1                           | 25.00       | 25.31          |                        |             |                         | 1             |  |  |  |
| 15-Sep-22  | KE7000009980 | May 16, 2022                | September 15, 2022 | 92                          | 25.48       | 25.79          |                        |             |                         | -             |  |  |  |
| 15-Dec-22  | KE8000001324 | May 16, 2022                | December 15, 2022  | 183                         | 26.11       | 26.43          |                        |             |                         | -             |  |  |  |
| 16-Mar-23  | KE8000001985 | May 16, 2022                | March 16, 2023     | 274                         | 26.76       | 27.09          |                        |             |                         | -             |  |  |  |
| SINGLE STOCK FUTURE (COOP)   |              |                             |                    |                             |             |                |                        |             |                         |               |  |  |  |
| 16-Jun-22  | KE7000009659 | May 16, 2022                | June 16, 2022      | 1                           | 10.85       | 10.85          | 1                      | 10,850      |                         | 5             |  |  |  |
| 15-Sep-22  | KE8000001092 | May 16, 2022                | September 15, 2022 | 92                          | 11.01       | 11.06          |                        |             |                         | -             |  |  |  |
| 15-Dec-22  | KE8000001548 | May 16, 2022                | December 15, 2022  | 183                         | 11.28       | 11.33          |                        |             |                         | -             |  |  |  |
| 16-Mar-23  | KE8000002090 | May 16, 2022                | March 16, 2023     | 274                         | 11.56       | 11.62          |                        |             |                         | -             |  |  |  |
| SINGLE STOCK FUTURE (SCBK)   |              |                             |                    |                             |             |                |                        |             |                         |               |  |  |  |
| 16-Jun-22  | KE7000009766 | May 16, 2022                | June 16, 2022      | 1                           | 124.50      | 124.00         |                        |             |                         | 1             |  |  |  |
| 15-Sep-22  | KE8000001100 | May 16, 2022                | September 15, 2022 | 92                          | 126.90      | 126.40         |                        |             |                         | -             |  |  |  |
| 15-Dec-22  | KE8000001654 | May 16, 2022                | December 15, 2022  | 183                         | 130.00      | 129.50         |                        |             |                         | -             |  |  |  |
| 16-Mar-23  | KE8000002108 | May 16, 2022                | March 16, 2023     | 274                         | 133.25      | 132.75         |                        |             |                         | -             |  |  |  |
| SINGLE STOCK FUTURE (IMHP)   |              |                             |                    |                             |             |                |                        |             |                         |               |  |  |  |
| 16-Jun-22  | KE7000009873 | May 16, 2022                | June 16, 2022      | 1                           | 16.75       | 16.95          |                        |             |                         | 2             |  |  |  |
| 15-Sep-22  | KE8000001217 | May 16, 2022                | September 15, 2022 | 92                          | 17.07       | 17.28          |                        |             |                         | -             |  |  |  |
| 15-Dec-22  | KE8000001878 | May 16, 2022                | December 15, 2022  | 183                         | 17.49       | 17.71          |                        |             |                         | -             |  |  |  |
| 16-Mar-23  | KE8000002215 | May 16, 2022                | March 16, 2023     | 274                         | 17.93       | 18.15          |                        |             |                         | -             |  |  |  |
|  |              |                             |                    |                             |             |                |                        |             |                         |               |  |  |  |
| Total Volumes  |              |                             |                    |                             | Total Value |                | Total Open Interest    |             |                         |               |  |  |  |
| Today  |              |                             |                    |                             | Today       |                | Today                  |             |                         |               |  |  |  |
| 5  |              |                             |                    |                             | 106,550     |                | 306                    |             |                         |               |  |  |  |
| Previous   |              |                             |                    |                             | Previous    |                | Previous               |             |                         |               |  |  |  |
| 21   |              |                             |                    |                             | 622,640     |                | 304                    |             |                         |               |  |  |  |
| 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  |              |                             |                    |                             |             |                |                        |             |                         |               |  |  |  |
| MINI-INDEX - 10  |              |                             |                    |                             |             |                |                        |             |                         |               |  |  |  |
| Nominal:   |              |                             |                    |                             |             |                |                        |             |                         |               |  |  |  |
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