

| 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 |
|                            |              |                             |                    |                |           |                |                        |                        | May 26, 2022            |
| INDEX (N25I)               |              |                             |                    |                |           |                |                        |                        |                         |
| 16-Jun-22                  | KE7000004213 | June 18, 2021               | June 16, 2022      | 21             | 3.053     | 3.025          |                        |                        | -                       |
| 15-Sep-22                  | KE7000005657 | September 17, 2021          | September 15, 2022 | 112            | 3.083     | 3.055          |                        |                        | -                       |
| 15-Dec-22                  | KE7000006986 | December 17, 2021           | December 15, 2022  | 203            | 3.124     | 3.096          |                        |                        | -                       |
| 16-Mar-23                  | KE7000008214 | March 18, 2022              | March 16, 2023     | 294            | 3.171     | 3.142          |                        |                        | -                       |
| INDEX (25MN)               |              |                             |                    |                |           |                |                        |                        |                         |
| 16-Jun-22                  | KE7000004106 | June 18, 2021               | June 16, 2022      | 21             | 3.053     | 3.025          |                        |                        | -                       |
| 15-Sep-22                  | KE7000005434 | September 17, 2021          | September 15, 2022 | 112            | 3.055     | 3.055          | 1                      | 30,550                 | 1                       |
| 15-Dec-22                  | KE7000006987 | December 17, 2021           | December 15, 2022  | 203            | 3.124     | 3.096          |                        |                        | -                       |
| 16-Mar-23                  | KE7000009105 | March 18, 2022              | March 16, 2023     | 294            | 3.171     | 3.142          |                        |                        | -                       |
| SINGLE STOCK FUTURE (SCOM) |              |                             |                    |                |           |                |                        |                        |                         |
| 16-Jun-22                  | KE7000004320 | June 18, 2021               | June 16, 2022      | 21             | 25.43     | 26.04          |                        |                        | 28                      |
| 15-Sep-22                  | KE7000005764 | September 17, 2021          | September 15, 2022 | 112            | 25.96     | 25.66          |                        |                        | 7                       |
| 15-Dec-22                  | KE7000007109 | December 17, 2021           | December 15, 2022  | 203            | 26.60     | 26.29          |                        |                        | 10                      |
| 16-Mar-23                  | KE7000008438 | March 18, 2022              | March 16, 2023     | 294            | 27.28     | 26.96          |                        |                        | 22                      |
| SINGLE STOCK FUTURE (EQTY) |              |                             |                    |                |           |                |                        |                        |                         |
| 16-Jun-22                  | KE7000004437 | June 18, 2021               | June 16, 2022      | 21             | 43.03     | 43.50          |                        |                        | 29                      |
| 15-Sep-22                  | KE7000005988 | September 17, 2021          | September 15, 2022 | 112            | 43.93     | 43.01          |                        |                        | 4                       |
| 15-Dec-22                  | KE7000007216 | December 17, 2021           | December 15, 2022  | 203            | 45.00     | 44.06          |                        |                        | 1                       |
| 16-Mar-23                  | KE7000008545 | March 18, 2022              | March 16, 2023     | 294            | 46.15     | 45.19          |                        |                        | 27                      |
| SINGLE STOCK FUTURE (KCBG) |              |                             |                    |                |           |                |                        |                        |                         |
| 16-Jun-22                  | KE7000004544 | June 18, 2021               | June 16, 2022      | 21             | 37.21     | 36.66          |                        |                        | 23                      |
| 15-Sep-22                  | KE7000006933 | September 17, 2021          | September 15, 2022 | 112            | 37.99     | 37.43          |                        |                        | 7                       |
| 15-Dec-22                  | KE7000007323 | December 17, 2021           | December 15, 2022  | 203            | 37.91     | 37.34          |                        |                        | -                       |
| 16-Mar-23                  | KE7000008768 | March 18, 2022              | March 16, 2023     | 294            | 38.88     | 38.30          |                        |                        | 12                      |
| SINGLE STOCK FUTURE (EABL) |              |                             |                    |                |           |                |                        |                        |                         |
| 16-Jun-22                  | KE7000004650 | June 18, 2021               | June 16, 2022      | 21             | 141.40    | 141.40         |                        |                        | 22                      |
| 15-Sep-22                  | KE7000006218 | September 17, 2021          | September 15, 2022 | 112            | 144.35    | 144.40         |                        |                        | 8                       |
| 15-Dec-22                  | KE7000007430 | December 17, 2021           | December 15, 2022  | 203            | 147.85    | 147.90         |                        |                        | 7                       |
| 16-Mar-23                  | KE7000008875 | March 18, 2022              | March 16, 2023     | 294            | 151.65    | 151.70         |                        |                        | -                       |
| SINGLE STOCK FUTURE (BATK) |              |                             |                    |                |           |                |                        |                        |                         |
| 16-Jun-22                  | KE7000004767 | June 18, 2021               | June 16, 2022      | 21             | 416.95    | 417.25         |                        |                        | 1                       |
| 15-Sep-22                  | KE7000006325 | September 17, 2021          | September 15, 2022 | 112            | 425.65    | 426.05         |                        |                        | -                       |
| 15-Dec-22                  | KE7000007547 | December 17, 2021           | December 15, 2022  | 203            | 436.05    | 436.40         |                        |                        | -                       |
| 16-Mar-23                  | KE7000008982 | March 18, 2022              | March 16, 2023     | 294            | 447.20    | 447.60         |                        |                        | -                       |
| SINGLE STOCK FUTURE (ABSA) |              |                             |                    |                |           |                |                        |                        |                         |
| 16-Jun-22                  | KE7000004874 | June 18, 2021               | June 16, 2022      | 21             | 10.13     | 9.90           |                        |                        | 37                      |
| 15-Sep-22                  | KE7000006432 | September 17, 2021          | September 15, 2022 | 112            | 10.34     | 10.20          |                        |                        | 32                      |
| 15-Dec-22                  | KE7000007653 | December 17, 2021           | December 15, 2022  | 203            | 10.59     | 10.45          |                        |                        | -                       |
| 16-Mar-23                  | KE7000009097 | March 18, 2022              | March 16, 2023     | 294            | 10.86     | 10.72          |                        |                        | -                       |
| SINGLE STOCK FUTURE (NCBA) |              |                             |                    |                |           |                |                        |                        |                         |
| 16-Jun-22                  | KE7000009543 | May 16, 2022                | June 16, 2022      | 21             | 26.53     | 26.38          |                        |                        | -                       |
| 15-Sep-22                  | KE7000009980 | May 16, 2022                | September 15, 2022 | 112            | 27.08     | 26.94          |                        |                        | -                       |
| 15-Dec-22                  | KE8000001324 | May 16, 2022                | December 15, 2022  | 203            | 27.74     | 27.59          |                        |                        | -                       |
| 16-Mar-23                  | KE8000001985 | May 16, 2022                | March 16, 2023     | 294            | 28.45     | 28.30          |                        |                        | -                       |
| SINGLE STOCK FUTURE (COOP) |              |                             |                    |                |           |                |                        |                        |                         |
| 16-Jun-22                  | KE7000009659 | May 16, 2022                | June 16, 2022      | 21             | 11.48     | 11.59          |                        |                        | 3                       |
| 15-Sep-22                  | KE8000001092 | May 16, 2022                | September 15, 2022 | 112            | 11.72     | 11.78          |                        |                        | -                       |
| 15-Dec-22                  | KE8000001548 | May 16, 2022                | December 15, 2022  | 203            | 12.01     | 12.06          |                        |                        | -                       |
| 16-Mar-23                  | KE8000002090 | May 16, 2022                | March 16, 2023     | 294            | 12.32     | 12.37          |                        |                        | -                       |
| SINGLE STOCK FUTURE (SCBK) |              |                             |                    |                |           |                |                        |                        |                         |
| 16-Jun-22                  | KE7000009766 | May 16, 2022                | June 16, 2022      | 21             | 124.35    | 124.65         |                        |                        | 1                       |
| 15-Sep-22                  | KE8000001100 | May 16, 2022                | September 15, 2022 | 112            | 126.95    | 127.00         |                        |                        | -                       |
| 15-Dec-22                  | KE8000001654 | May 16, 2022                | December 15, 2022  | 203            | 130.05    | 130.05         |                        |                        | -                       |
| 16-Mar-23                  | KE8000002108 | May 16, 2022                | March 16, 2023     | 294            | 133.35    | 133.40         |                        |                        | -                       |
| SINGLE STOCK FUTURE (IMHP) |              |                             |                    |                |           |                |                        |                        |                         |
| 16-Jun-22                  | KE7000009873 | May 16, 2022                | June 16, 2022      | 21             | 17.35     | 19.60          |                        |                        | 1                       |
| 15-Sep-22                  | KE8000001217 | May 16, 2022                | September 15, 2022 | 112            | 17.71     | 17.31          |                        |                        | -                       |
| 15-Dec-22                  | KE8000001878 | May 16, 2022                | December 15, 2022  | 203            | 18.14     | 17.73          |                        |                        | -                       |
| 16-Mar-23                  | KE8000002215 | May 16, 2022                | March 16, 2023     | 294            | 18.61     | 18.18          |                        |                        | -                       |
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