

| BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE                      |            |            |               |                  |                               |             |            |                  |                 |                 |                    |                           | April 28, 2020 |
|----------------------------------------------------------------------|------------|------------|---------------|------------------|-------------------------------|-------------|------------|------------------|-----------------|-----------------|--------------------|---------------------------|----------------|
| Issue No.                                                            | ISIN CODE  | Issue Date | Maturity Date | Days to Maturity | Outstanding Value in millions | Coupon Rate | Coupon (%) | Traded Yield (%) | Dirty Price (%) | Clean Price (%) | Previous Price (%) | Total Value Traded (Kshs) |                |
| GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS ABOVE KES 50 MILLION   |            |            |               |                  |                               |             |            |                  |                 |                 |                    |                           | April 28, 2020 |
| TWO YEAR BONDS                                                       |            |            |               |                  |                               |             |            |                  |                 |                 |                    |                           |                |
| FXD 12011870                                                         | KE00000932 | 28-Jun-18  | 28-Jun-20     | 272              | 31,120.85                     | Fixed       | 10.70%     |                  |                 |                 |                    | 101.3542                  |                |
| FIVE YEAR BONDS                                                      |            |            |               |                  |                               |             |            |                  |                 |                 |                    |                           |                |
| FXD 12011870                                                         | KE00000942 | 28-Jun-18  | 28-Jun-23     | 35               | 30,889.04                     | Fixed       | 13.100%    |                  |                 |                 |                    | 100.8844                  |                |
| FXD 12011870                                                         | KE00000944 | 30-Nov-18  | 30-Nov-23     | 208              | 30,873.84                     | Fixed       | 13.300%    |                  |                 |                 |                    | 100.7418                  |                |
| FXD 12011870                                                         | KE00000948 | 26-Apr-19  | 26-Apr-24     | 309              | 30,884.50                     | Fixed       | 13.300%    | 8.800%           | 104.480%        | 106.120%        |                    | 100.8000                  | 100,000,000    |
| FXD 12011870                                                         | KE00000952 | 26-Apr-19  | 26-Apr-24     | 309              | 24,385.30                     | Fixed       | 13.000%    |                  |                 |                 |                    | 100.8102                  |                |
| FXD 12011870                                                         | KE00000946 | 26-Sep-18  | 26-Sep-23     | 1,111            | 23,851.05                     | Fixed       | 13.110%    |                  |                 |                 |                    | 100.8574                  |                |
| FXD 12011870                                                         | KE00000944 | 28-Jun-17  | 28-Jun-22     | 896              | 23,899.15                     | Fixed       | 12.600%    |                  |                 |                 |                    | 100.6584                  | 73,200,000     |
| FXD 12011870                                                         | KE00000764 | 23-Oct-17  | 23-Oct-22     | 902              | 20,718.15                     | Fixed       | 12.517%    |                  |                 |                 |                    | 111.2801                  |                |
| FXD 12011870                                                         | KE00000818 | 26-Mar-18  | 26-Mar-23     | 1,008            | 20,705.35                     | Fixed       | 12.390%    |                  |                 |                 |                    | 100.6504                  |                |
| FXD 12011870                                                         | KE00000947 | 25-Feb-18  | 25-Feb-23     | 1,382            | 49,399.50                     | Fixed       | 11.300%    |                  |                 |                 |                    | 100.8888                  |                |
| FXD 12011870                                                         | KE00000106 | 18-Jun-18  | 18-Jun-24     | 1,899            | 20,801.56                     | Fixed       | 10.875%    |                  |                 |                 |                    | 98.1842                   |                |
| FXD 12011870                                                         | KE00000764 | 16-Oct-18  | 16-Oct-24     | 1,600            | 24,465.27                     | Fixed       | 11.600%    |                  |                 |                 |                    | 101.2558                  |                |
| TEN YEAR BONDS                                                       |            |            |               |                  |                               |             |            |                  |                 |                 |                    |                           |                |
| FXD 12011870                                                         | KE00000198 | 1-Nov-10   | 1-Nov-20      | 174              | 33,387.90                     | Fixed       | 6.307%     |                  |                 |                 |                    | 100.3564                  |                |
| FXD 12011870                                                         | KE00000258 | 25-Jun-12  | 15-Jun-22     | 779              | 38,873.70                     | Fixed       | 12.700%    | 10.500%          | 108.701%        | 109.084%        |                    | 100.5566                  | 62,800,000     |
| FXD 12011870                                                         | KE00000817 | 1-Jun-18   | 1-Jun-23      | 1,581            | 39,448.30                     | Fixed       | 12.275%    |                  |                 |                 |                    | 100.5986                  |                |
| FXD 12011870                                                         | KE00000886 | 25-Mar-15  | 15-Jun-24     | 1,387            | 39,852.15                     | Fixed       | 12.180%    |                  |                 |                 |                    | 100.5330                  |                |
| FXD 12011870                                                         | KE00000348 | 28-Jun-14  | 17-Aug-24     | 2,309            | 38,309.45                     | Fixed       | 12.030%    |                  |                 |                 |                    | 118.7524                  |                |
| FXD 12011870                                                         | KE00000782 | 31-Mar-17  | 31-Mar-27     | 3,079            | 39,174.40                     | Fixed       | 12.980%    |                  |                 |                 |                    | 100.8852                  |                |
| FXD 12011870                                                         | KE00000874 | 27-Aug-18  | 18-Aug-28     | 3,330            | 40,884.00                     | Fixed       | 12.680%    |                  |                 |                 |                    | 100.5078                  |                |
| FXD 12011870                                                         | KE00000816 | 17-Oct-18  | 17-Oct-28     | 3,102            | 39,272.15                     | Fixed       | 12.600%    |                  |                 |                 |                    | 100.7246                  |                |
| FXD 12011870                                                         | KE00000863 | 28-Feb-19  | 18-Feb-29     | 3,212            | 50,244.00                     | Fixed       | 12.430%    |                  |                 |                 |                    | 101.4500                  |                |
| FXD 12011870                                                         | KE00000877 | 19-Apr-19  | 1-Apr-29      | 3,381            | 41,330.00                     | Fixed       | 12.300%    |                  |                 |                 |                    | 100.4872                  |                |
| FXD 12011870                                                         | KE00000874 | 19-Aug-18  | 8-Aug-28      | 3,387            | 41,605.00                     | Fixed       | 11.517%    | 11.500%          | 99.813%         | 97.987%         | 95.880%            | 100,000,000               |                |
| FXD 12011870                                                         | KE00000559 | 28-Nov-10  | 12-Nov-20     | 1,405            | 38,400.00                     | Fixed       | 12.380%    |                  |                 |                 |                    | 100.2048                  |                |
| FIFTEEN YEAR BONDS                                                   |            |            |               |                  |                               |             |            |                  |                 |                 |                    |                           |                |
| FXD 12011870                                                         | KE00000145 | 20-Mar-07  | 1-Mar-22      | 878              | 3,453.60                      | Fixed       | 14.500%    |                  |                 |                 |                    | 107.7398                  |                |
| FXD 12011870                                                         | KE00000130 | 23-Jun-07  | 8-Jun-22      | 789              | 23,882.00                     | Fixed       | 13.000%    | 10.300%          | 111.042%        | 100.873%        |                    | 100.8778                  | 73,200,000     |
| FXD 12011870                                                         | KE00000186 | 28-Jun-07  | 1-Jun-22      | 903              | 34,468.10                     | Fixed       | 12.500%    |                  |                 |                 |                    | 100.6261                  |                |
| FXD 12011870                                                         | KE00000156 | 31-Mar-08  | 1-Mar-23      | 1,000            | 29,799.00                     | Fixed       | 12.900%    |                  |                 |                 |                    | 100.5908                  |                |
| FXD 12011870                                                         | KE00000348 | 26-Oct-08  | 1-Oct-24      | 1,639            | 31,852.45                     | Fixed       | 12.500%    |                  |                 |                 |                    | 100.2898                  |                |
| FXD 12011870                                                         | KE00000156 | 28-Jun-08  | 18-Jun-23     | 1,027            | 29,402.00                     | Fixed       | 12.400%    |                  |                 |                 |                    | 100.2622                  |                |
| FXD 12011870                                                         | KE00000156 | 28-Jun-08  | 18-Jun-23     | 2,086            | 34,513.10                     | Fixed       | 8.000%     |                  |                 |                 |                    | 90.3688                   |                |
| FXD 12011870                                                         | KE00000875 | 24-Sep-12  | 1-Sep-27      | 2,881            | 48,307.10                     | Fixed       | 11.000%    |                  |                 |                 |                    | 98.8971                   |                |
| FXD 12011870                                                         | KE00000795 | 24-Feb-13  | 1-Feb-28      | 2,871            | 42,138.15                     | Fixed       | 11.200%    |                  |                 |                 |                    | 97.8857                   |                |
| FXD 12011870                                                         | KE00000388 | 26-Apr-13  | 16-Apr-28     | 2,824            | 39,376.60                     | Fixed       | 12.000%    |                  |                 |                 |                    | 100.7665                  |                |
| FXD 12011870                                                         | KE00000824 | 28-Mar-13  | 8-Mar-23      | 3,277            | 49,054.80                     | Fixed       | 12.600%    |                  |                 |                 |                    | 100.4461                  |                |
| FXD 12011870                                                         | KE00000872 | 22-Oct-18  | 1-Oct-23      | 4,306            | 29,864.80                     | Fixed       | 12.750%    |                  |                 |                 |                    | 100.9279                  |                |
| FXD 12011870                                                         | KE00000915 | 28-Jun-18  | 8-Jun-23      | 5,004            | 29,588.00                     | Fixed       | 12.600%    |                  |                 |                 |                    | 100.8571                  |                |
| FXD 12011870                                                         | KE00000114 | 13-Mar-18  | 8-Apr-23      | 5,109            | 44,447.30                     | Fixed       | 12.730%    |                  |                 |                 |                    | 100.3038                  |                |
| FXD 12011870                                                         | KE00000118 | 25-Jun-18  | 15-Jun-23     | 5,106            | 45,552.40                     | Fixed       | 12.400%    |                  |                 |                 |                    | 97.0771                   |                |
| FXD 12011870                                                         | KE00000718 | 23-Feb-20  | 8-Feb-31      | 5,396            | 4,181.28                      | Fixed       | 12.750%    |                  |                 |                 |                    | 101.0254                  |                |
| TWENTY YEAR BONDS                                                    |            |            |               |                  |                               |             |            |                  |                 |                 |                    |                           |                |
| FXD 12011870                                                         | KE00000183 | 30-Jun-08  | 8-Jun-28      | 2,800            | 38,146.12                     | Fixed       | 13.700%    |                  |                 |                 |                    | 108.8818                  |                |
| FXD 12011870                                                         | KE00000217 | 30-Mar-10  | 8-Mar-30      | 4,028            | 4,585.80                      | Fixed       | 12.000%    | 10.710%          | 99.800%         | 95.499%         |                    | 98.3424                   | 51,000,000     |
| FXD 12011870                                                         | KE00000184 | 28-Nov-10  | 1-Dec-30      | 4,579            | 44,481.30                     | Fixed       | 12.000%    |                  |                 |                 |                    | 95.4451                   |                |
| FXD 12011870                                                         | KE00000872 | 22-Oct-18  | 1-Oct-23      | 4,306            | 14,781.00                     | Fixed       | 12.000%    |                  |                 |                 |                    | 104.3123                  |                |
| FXD 12011870                                                         | KE00000832 | 26-Mar-18  | 1-Mar-23      | 5,018            | 31,487.70                     | Fixed       | 12.000%    |                  |                 |                 |                    | 95.0704                   |                |
| FXD 12011870                                                         | KE00000863 | 26-Jun-18  | 1-Jun-23      | 4,842            | 15,449.68                     | Fixed       | 12.200%    |                  |                 |                 |                    | 101.1569                  |                |
| FXD 12011870                                                         | KE00000984 | 19-Apr-19  | 23-Apr-29     | 8,391            | 23,600.00                     | Fixed       | 12.970%    | 12.710%          | 101.630%        | 101.1077        |                    | 95.4138                   | 73,200,000     |
| TWENTY FIVE YEAR BONDS                                               |            |            |               |                  |                               |             |            |                  |                 |                 |                    |                           |                |
| FXD 12011870                                                         | KE00000098 | 26-Jun-18  | 26-Jun-43     | 5,008            | 26,109.00                     | Fixed       | 11.200%    |                  |                 |                 |                    | 91.2611                   |                |
| FXD 12011870                                                         | KE00000848 | 25-Jun-18  | 25-Mar-43     | 8,427            | 42,224.00                     | Fixed       | 13.400%    | 13.600%          | 100.227%        | 98.550%         | 98.207%            | 400,000,000               |                |
| THIRTY YEAR BONDS                                                    |            |            |               |                  |                               |             |            |                  |                 |                 |                    |                           |                |
| FXD 12011870                                                         | KE00000135 | 28-Feb-11  | 21-Jan-31     | 7,479            | 26,164.70                     | Fixed       | 12.000%    |                  |                 |                 |                    | 92.8419                   |                |
| INFRASTRUCTURE BONDS                                                 |            |            |               |                  |                               |             |            |                  |                 |                 |                    |                           |                |
| IFB 12011870                                                         | KE00000106 | 23-Feb-08  | 8-Feb-21      | 208              | 7,869.37                      | Fixed       | 13.000%    |                  |                 |                 |                    | 104.1588                  |                |
| IFB 12011870                                                         | KE00000334 | 7-Dec-08   | 22-Nov-21     | 573              | 5,389.31                      | Fixed       | 12.000%    |                  |                 |                 |                    | 101.5108                  |                |
| IFB 12011870                                                         | KE00000242 | 3-Oct-11   | 18-Sep-24     | 1,208            | 11,728.24                     | Fixed       | 12.000%    |                  |                 |                 |                    | 107.8921                  |                |
| IFB 12011870                                                         | KE00000818 | 30-Jun-13  | 18-Sep-26     | 1,386            | 22,205.30                     | Fixed       | 12.000%    |                  |                 |                 |                    | 100.2189                  |                |
| IFB 12011870                                                         | KE00000108 | 27-Oct-14  | 15-Oct-28     | 2,308            | 27,885.95                     | Fixed       | 11.000%    |                  |                 |                 |                    | 97.5019                   |                |
| IFB 12011870                                                         | KE00000105 | 14-Oct-15  | 12-Oct-29     | 1,879            | 24,119.35                     | Fixed       | 11.000%    |                  |                 |                 |                    | 97.4100                   |                |
| IFB 12011870                                                         | KE00000183 | 30-Mar-15  | 13-Mar-27     | 3,012            | 51,109.20                     | Fixed       | 11.000%    |                  |                 |                 |                    | 100.5001                  |                |
| IFB 12011870                                                         | KE00000854 | 23-Mar-15  | 18-Mar-29     | 1,805            | 38,303.00                     | Fixed       | 12.000%    |                  |                 |                 |                    | 100.1284                  |                |
| IFB 12011870                                                         | KE00000854 | 24-Oct-15  | 1-Oct-29      | 4,179            | 41,829.40                     | Fixed       | 12.000%    |                  |                 |                 |                    | 98.9099                   |                |
| IFB 12011870                                                         | KE00000892 | 27-Feb-17  | 18-Feb-29     | 3,212            | 14,320.80                     | Fixed       | 12.000%    |                  |                 |                 |                    | 111.8234                  |                |
| IFB 12011870                                                         | KE00000788 | 27-Jun-17  | 18-Jun-29     | 1,805            | 41,448.60                     | Fixed       | 12.000%    |                  |                 |                 |                    | 102.1509                  |                |
| IFB 12011870                                                         | KE00000892 | 29-Mar-18  | 30-Jun-29     | 4,889            | 41,184.80                     | Fixed       | 12.500%    | 12.600%          | 100.541%        | 98.3842         | 107.210%           | 499,720,000               |                |
| IFB 12011870                                                         | KE00000818 | 18-Jun-18  | 24-Oct-29     | 6,754            | 30,787.30                     | Fixed       | 11.900%    |                  |                 |                 |                    | 97.8171                   |                |
| IFB 12011870                                                         | KE00000790 | 25-Mar-18  | 24-Feb-29     | 8,700            | 18,828.85                     | Fixed       | 12.200%    |                  |                 |                 |                    | 101.4584                  |                |
| IFB 12011870                                                         | KE00000845 | 30-Oct-19  | 8-Oct-29      | 5,841            | 71,039.50                     | Fixed       | 11.750%    | 12.600%          | 95.728%         | 95.899%         | 97.750%            | 200,000,000               |                |
| IFB 12011870                                                         | KE00000844 | 28-Oct-19  | 8-Oct-29      | 5,841            | 71,028.00                     | Fixed       | 11.750%    | 12.600%          | 95.628%         | 95.820%         | 97.750%            | 200,000,000               |                |
| IFB 12011870                                                         | KE00000844 | 16-Oct-20  | 8-Apr-30      | 3,881            | 36,515.14                     | Fixed       | 10.800%    |                  |                 |                 |                    | 95.8541                   |                |
| IFB 12011870                                                         | KE00000745 | 17-Sep-21  | 17-Sep-30     | 109              | 89.40                         | Fixed       | 10.000%    | 10.000%          | 90.350%         | 100.000%        | 100.000%           | 5,382,728                 |                |
| BONDS SELL/BUY BACK TRANSACTIONS                                     |            |            |               |                  |                               |             |            |                  |                 |                 |                    |                           |                |
| FXD 12011870                                                         | KE00000178 | 30-May-11  | 8-May-21      | 4,024            | 5,365.00                      | Fixed       | 10.000%    | 10.710%          | 99.800%         | 95.499%         | 98.3424            | 27,200,000                |                |
| FXD 12011870                                                         | KE00000669 | 24-Oct-18  | 8-Oct-21      | 4,178            | 49,029.05                     | Fixed       | 12.000%    | 12.010%          | 100.188%        | 98.920%         | 99.890%            | 200,000,000               |                |
| GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS (BELOW KES 50 MILLION) |            |            |               |                  |                               |             |            |                  |                 |                 |                    |                           |                |
| FXD 12011870                                                         | KE00000932 | 28-Jun-18  | 28-Jun-20     | 272              | 31,120.85                     | Fixed       | 10.70%     | 9.072%           | 100.887%        | 101.3321        |                    | 101.3542                  | 5,000,000      |
| FXD 12011870                                                         | KE00000942 | 28-Jun-18  | 28-Jun-23     | 1,392            | 69,329.00                     | Fixed       | 11.300%    | 10.270%          | 100.188%        | 100.1773        |                    | 100.3889                  | 1,700,000      |
| FXD 12011870                                                         | KE00000947 | 28-Feb-18  | 28-Feb-23     | 1,382            | 49,399.50                     | Fixed       | 11.300%    | 8.800%           | 106.1774        | 106.1889        |                    | 100.5886                  | 28,000,000     |
| FXD 12011870                                                         | KE00000948 | 26-Jun-18  | 26-Mar-23     | 4,407            | 41,824.00                     | Fixed       | 13.400%    | 12.800%          | 107.410%        | 100.380%        | 98.207%            | 2,800,000                 |                |
| FXD 12011870                                                         | KE00000946 | 26-Jun-18  | 26-Mar-23     | 4,407            | 41,824.00                     | Fixed       | 13.400%    | 11.300%          | 105.340%        | 100.088%        | 98                 |                           |                |
| FXD 12011870                                                         | KE00000944 | 28-Jun-17  | 28-Jun-22     | 896              | 23,899.15                     | Fixed       | 12.600%    |                  |                 |                 |                    | 100.6584                  |                |
| FXD 12011870                                                         | KE00000764 | 23-Oct-17  | 23-Oct-22     | 902              | 20,718.15                     | Fixed       | 12.517%    |                  |                 |                 |                    | 111.2801                  |                |
| FXD 12011870                                                         | KE00000818 | 26-Mar-18  | 26-Mar-23     | 1,008            | 20,705.35                     | Fixed       | 12.390%    |                  |                 |                 |                    | 100.6504                  |                |
| FXD 12011870                                                         | KE00000947 | 25-Feb-18  | 25-Feb-23     | 1,382            | 49,399.50                     | Fixed       | 11.300%    |                  |                 |                 |                    | 100.8888                  |                |
| FXD 12011870                                                         | KE00000106 | 18-Jun-18  | 18-Jun-24     | 1,899            | 20,801.56                     | Fixed       | 10.875%    |                  |                 |                 |                    | 98.1842                   |                |
| FXD 12011870                                                         | KE00000764 | 16-Oct-18  | 16-Oct-24     | 1,600            | 24,465.27                     | Fixed       | 11.600%    |                  |                 |                 |                    | 101.2558                  |                |
| FXD 12011870                                                         | KE00000816 | 17-Oct-18  | 17-Oct-28     | 3,102            | 39,272.15                     | Fixed       | 12.600%    |                  |                 |                 |                    | 100.7246                  |                |
| FXD 12011870                                                         | KE00000863 | 28-Feb-19  | 18-Feb-29     | 3,212            | 50,244.00                     | Fixed       | 12.430%    |                  |                 |                 |                    | 101.4500                  |                |
| FXD 12011870                                                         | KE00000877 | 19-Apr-19  | 1-Apr-29      | 3,381            | 41,330.00                     | Fixed       | 12.300%    |                  |                 |                 |                    | 100.4872                  |                |
| FXD 12011870                                                         | KE00000874 | 19-Aug-18  | 8-Aug-28      | 3,387            | 41,605.00                     | Fixed       | 11.517%    | 11.500%          | 99.813%         | 97.987%         | 95.880%            | 100,000,000               |                |
| FXD 12011870                                                         | KE00000559 | 28-Nov-10  | 12-Nov-20     | 1,405            | 38,400.00                     | Fixed       | 12.380%    |                  |                 |                 |                    | 100.2048                  |                |
| FXD 12011870                                                         | KE00000145 | 20-Mar-07  | 1-Mar-22      | 878              | 3,453.60                      | Fixed       | 14.500%    |                  |                 |                 |                    | 107.7398                  |                |
| FXD 12011870                                                         | KE0        |            |               |                  |                               |             |            |                  |                 |                 |                    |                           |                |