

| BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE                    |              |            |               |                  |                               |             |            |                  |                 |                 |                    | November 26, 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 |              |            |               |                  |                               |             |            |                  |                 |                 |                    |                           |
| TWO YEAR BONDS                                                     |              |            |               |                  |                               |             |            |                  |                 |                 |                    |                           |
| FKD 10010101                                                       | KE000000932  | 26-Jan-19  | 25-Jan-21     | 60               | 31,120.85                     | Fixed       |            | 10.7510          |                 |                 |                    | 107.3423                  |
| FIVE YEAR BONDS                                                    |              |            |               |                  |                               |             |            |                  |                 |                 |                    |                           |
| FKD 10010101                                                       | KE000000936  | 26-Jan-19  | 25-Nov-23     | -3               | 36,873.84                     | Fixed       |            | 13.8208          |                 |                 |                    | 101.7981                  |
| FKD 10010101                                                       | KE000000940  | 26-Apr-18  | 18-Apr-21     | 184              | 19,544.20                     | Fixed       |            | 14.3340          |                 |                 |                    | 111.2224                  |
| FKD 10010101                                                       | KE000000937  | 25-Jan-19  | 19-Jan-21     | 235              | 24,395.35                     | Fixed       |            | 13.0599          |                 |                 |                    | 104.8415                  |
| FKD 10010101                                                       | KE000000945  | 26-Sep-18  | 26-Sep-21     | 289              | 23,651.05                     | Fixed       |            | 13.1128          |                 |                 |                    | 109.8886                  |
| FKD 10010101                                                       | KE000000934  | 26-Aug-17  | 26-Aug-20     | 539              | 29,599.15                     | Fixed       |            | 12.4550          |                 |                 |                    | 106.5728                  |
| FKD 10010101                                                       | KE000000784  | 23-Oct-17  | 17-Oct-20     | 899              | 29,712.35                     | Fixed       |            | 13.0170          |                 |                 |                    | 106.3538                  |
| FKD 10010101                                                       | KE000000918  | 26-Mar-18  | 26-Mar-21     | 868              | 36,795.05                     | Fixed       |            | 12.2890          |                 |                 |                    | 106.0020                  |
| FKD 10010101                                                       | KE000000942  | 26-Sep-18  | 18-Sep-20     | 1,190            | 65,862.22                     | Fixed       |            | 12.3648          |                 |                 |                    | 106.1506                  |
| FKD 10010101                                                       | KE000000930  | 13-Mar-18  | 08-Mar-20     | 1,207            | 36,014.80                     | Fixed       |            | 12.0726          |                 |                 |                    | 103.8555                  |
| FKD 10010101                                                       | KE000000938  | 16-Aug-18  | 08-Oct-20     | 1,474            | 65,012.60                     | Fixed       |            | 11.6900          |                 |                 |                    | 106.8451                  |
| FKD 10020101                                                       | KE000000947  | 11-May-20  | 05-May-21     | 1,601            | 36,122.88                     | Fixed       |            | 11.6970          |                 |                 |                    | 106.4550                  |
| TEN YEAR BONDS                                                     |              |            |               |                  |                               |             |            |                  |                 |                 |                    |                           |
| FKD 10010101                                                       | KE000000938  | 25-Jun-12  | 15-Jan-22     | 364              | 25,272.70                     | Fixed       |            | 12.7550          |                 |                 |                    | 104.8318                  |
| FKD 10010101                                                       | KE000000932  | 01-Jul-11  | 18-Jun-21     | 395              | 36,458.20                     | Fixed       |            | 12.3210          | 9.9628          | 110.6589        | 105.3241           | 106.2582                  |
| FKD 10010101                                                       | KE000000892  | 26-Sep-18  | 15-Sep-20     | 1,145            | 36,852.35                     | Fixed       |            | 12.3600          |                 |                 |                    | 106.0437                  |
| FKD 10010101                                                       | KE000000939  | 26-Aug-18  | 17-Aug-20     | 2,080            | 18,368.45                     | Fixed       |            | 15.0380          |                 |                 |                    | 116.7526                  |
| FKD 10010101                                                       | KE000000787  | 31-Jul-17  | 15-Jul-21     | 1,015            | 36,175.45                     | Fixed       |            | 12.9660          |                 |                 |                    | 103.0715                  |
| FKD 10010101                                                       | KE000000782  | 27-Aug-18  | 15-Aug-20     | 2,471            | 60,484.60                     | Fixed       |            | 12.6860          |                 |                 |                    | 107.2607                  |
| FKD 10010101                                                       | KE000000918  | 17-Jun-18  | 04-Oct-20     | 2,330            | 54,038.49                     | Fixed       |            | 12.9200          |                 |                 |                    | 105.2238                  |
| FKD 10010101                                                       | KE000000953  | 24-Feb-19  | 12-Feb-20     | 3,000            | 56,454.00                     | Fixed       |            | 14.4380          |                 |                 |                    | 109.3536                  |
| FKD 10010101                                                       | KE000000887  | 19-Apr-18  | 08-Apr-20     | 3,049            | 51,325.00                     | Fixed       |            | 12.3000          |                 |                 |                    | 106.8151                  |
| FKD 10010101                                                       | KE000000978  | 19-Apr-18  | 08-Apr-20     | 3,175            | 60,003.05                     | Fixed       |            | 13.1170          |                 |                 |                    | 106.3933                  |
| FKD 10010101                                                       | KE000000959  | 25-Nov-19  | 12-Nov-21     | 3,273            | 69,222.41                     | Fixed       |            | 12.2850          |                 |                 |                    | 106.2248                  |
| FIFTEEN YEAR BONDS                                                 |              |            |               |                  |                               |             |            |                  |                 |                 |                    |                           |
| FKD 10020101                                                       | KE1000001345 | 26-Mar-07  | 07-Mar-22     | 466              | 3,451.00                      | Fixed       |            | 14.5000          |                 |                 |                    | 106.0592                  |
| FKD 10020101                                                       | KE1000001352 | 25-Apr-07  | 06-Jun-22     | 557              | 32,682.00                     | Fixed       |            | 13.5000          | 8.5500          | 114.0302        | 107.4942           | 106.4227                  |
| FKD 10020101                                                       | KE1000001360 | 26-Apr-07  | 07-Nov-22     | 711              | 31,656.35                     | Fixed       |            | 14.5000          |                 |                 |                    | 107.8564                  |
| FKD 10080101                                                       | KE1000001428 | 31-Mar-02  | 13-Mar-23     | 837              | 34,789.80                     | Fixed       |            | 12.5000          |                 |                 |                    | 106.8702                  |
| FKD 10010101                                                       | KE1000001362 | 26-Jul-11  | 26-Jul-32     | 1,411            | 31,852.45                     | Fixed       |            | 14.5000          |                 |                 |                    | 107.8564                  |
| FKD 10010101                                                       | KE1000001350 | 26-Mar-08  | 26-Mar-23     | 1,585            | 27,693.00                     | Fixed       |            | 16.2500          |                 |                 |                    | 106.4126                  |
| FKD 10010101                                                       | KE1000001358 | 26-Jul-08  | 26-Sep-23     | 1,539            | 24,532.71                     | Fixed       |            | 15.0000          | 10.1153         | 99.4828         | 95.4323            | 106.4126                  |
| FKD 10010101                                                       | KE1000001367 | 26-Jul-11  | 06-Sep-27     | 2,475            | 48,937.50                     | Fixed       |            | 11.0000          |                 |                 |                    | 106.8414                  |
| FKD 10010101                                                       | KE1000001369 | 26-Jul-11  | 06-Sep-27     | 2,489            | 49,138.49                     | Fixed       |            | 11.2000          |                 |                 |                    | 106.8414                  |
| FKD 10010101                                                       | KE1000001372 | 26-Mar-11  | 03-Mar-31     | 3,457            | 62,525.00                     | Fixed       |            | 12.0000          |                 |                 |                    | 102.4197                  |
| FKD 10010101                                                       | KE1000001373 | 26-Jul-11  | 26-Jul-30     | 4,004            | 29,054.25                     | Fixed       |            | 12.2500          |                 |                 |                    | 106.8651                  |
| FKD 10010101                                                       | KE1000001363 | 26-Jul-11  | 06-Jan-34     | 4,792            | 80,400.00                     | Fixed       |            | 12.8570          |                 |                 |                    | 106.8611                  |
| FKD 10010101                                                       | KE1000001354 | 13-Mar-11  | 21-Feb-34     | 4,887            | 42,447.35                     | Fixed       |            | 12.7340          |                 |                 |                    | 106.8611                  |
| FKD 10010101                                                       | KE1000001328 | 29-Jul-11  | 10-Jul-35     | 4,874            | 56,582.00                     | Fixed       |            | 12.3450          |                 |                 |                    | 99.3562                   |
| FKD 10010101                                                       | KE1000001318 | 24-Feb-06  | 26-Feb-36     | 5,194            | 50,843.00                     | Fixed       |            | 12.4500          | 106.2038        | 101.9817        | 102.7498           | 106.0000                  |
| FKD 10020101                                                       | KE1000001718 | 25-Feb-20  | 05-Feb-31     | 5,194            | 50,843.00                     | Fixed       |            | 12.7500          | 12.6000         | 104.2603        | 100.8722           | 102.2468                  |
| THIRTY YEAR BONDS                                                  |              |            |               |                  |                               |             |            |                  |                 |                 |                    |                           |
| FKD 10020101                                                       | KE1000001480 | 30-Jul-00  | 05-Jun-31     | 2,788            | 38,165.10                     | Fixed       |            | 13.7500          |                 |                 |                    | 112.8666                  |
| FKD 10010101                                                       | KE1000001376 | 26-Jul-11  | 26-Jul-32     | 2,472            | 42,447.35                     | Fixed       |            | 12.3450          |                 |                 |                    | 106.8611                  |
| FKD 10010101                                                       | KE1000001394 | 26-Jul-11  | 07-Feb-32     | 4,359            | 44,561.00                     | Fixed       |            | 12.0000          |                 |                 |                    | 104.6150                  |
| FKD 10010101                                                       | KE1000001325 | 26-Mar-11  | 01-Mar-38     | 6,304            | 56,078.29                     | Fixed       |            | 13.3750          | 102.8138        | 106.1204        | 106.1204           | 90.0000                   |
| FKD 10010101                                                       | KE1000001325 | 26-Mar-11  | 01-Mar-38     | 6,304            | 56,078.29                     | Fixed       |            | 13.2500          | 102.8138        | 106.1204        | 106.1204           | 90.0000                   |
| FKD 10010101                                                       | KE1000001325 | 26-Mar-11  | 01-Mar-38     | 6,304            | 56,078.29                     | Fixed       |            | 13.3000          | 102.8138        | 106.1204        | 106.1204           | 90.0000                   |
| FKD 10010101                                                       | KE1000001325 | 26-Mar-11  | 01-Mar-38     | 6,304            | 56,078.29                     | Fixed       |            | 13.3000          | 102.8138        | 106.1204        | 106.1204           | 90.0000                   |
| FKD 10010101                                                       | KE1000001325 | 26-Mar-11  | 01-Mar-38     | 6,304            | 56,078.29                     | Fixed       |            | 13.3000          | 102.8138        | 106.1204        | 106.1204           | 90.0000                   |
| FKD 10010101                                                       | KE1000001325 | 26-Mar-11  | 01-Mar-38     | 6,304            | 56,078.29                     | Fixed       |            | 13.3000          | 102.8138        | 106.1204        | 106.1204           | 90.0000                   |
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| FKD 10010101                                                       | KE1000001325 | 26-Mar-11  | 01-Mar-38     | 6,304            | 56,078.29                     | Fixed       |            | 13.3000          | 102.8138        | 106.1204        | 106.1204           | 90.0000                   |
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| FKD 10010101                                                       | KE1000001325 | 26-Mar-11  | 01-Mar-38     | 6,304            | 56,078.29                     |             |            |                  |                 |                 |                    |                           |