

| BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE                      |             |            |               |                  |                               |             |            |                  |                 |                 |                    | September 17, 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   |             |            |               |                  |                               |             |            |                  |                 |                 |                    |                           | September 17, 2020 |
| TWO YEAR BONDS                                                       |             |            |               |                  |                               |             |            |                  |                 |                 |                    |                           |                    |
| FND 120110Y1                                                         | KE000000932 | 28-Jan-19  | 25-Jan-21     | 150              | 31,120.86                     | Fixed       |            | 10.7019          |                 |                 |                    | 101.3423                  |                    |
| FIVE YEAR BONDS                                                      |             |            |               |                  |                               |             |            |                  |                 |                 |                    |                           |                    |
| FND 120115 Y1                                                        | KE000000394 | 30-Mar-18  | 29-Nov-23     | 87               | 36,473.84                     | Fixed       |            | 13.8208          |                 |                 |                    | 101.7981                  |                    |
| FND 120116 Y1                                                        | KE000000446 | 25-Apr-18  | 18-Apr-21     | 214              | 19,544.20                     | Fixed       |            | 14.3440          | 8.0000          | 110.8361        | 104.7280           | 101.8172                  | 300,000.000        |
| FND 120116 Y3                                                        | KE000000107 | 25-Apr-18  | 18-Apr-21     | 305              | 24,395.35                     | Fixed       |            | 13.0599          |                 |                 |                    | 101.1968                  |                    |
| FND 120116 Y5                                                        | KE000000446 | 26-Mar-18  | 20-Sep-21     | 369              | 23,651.05                     | Fixed       |            | 13.1108          |                 |                 |                    | 100.7260                  |                    |
| FND 120117 Y3                                                        | KE000000734 | 20-Aug-17  | 20-Aug-22     | 704              | 29,399.15                     | Fixed       |            | 12.4550          |                 |                 |                    | 100.8217                  |                    |
| FND 120118 Y3                                                        | KE000000784 | 23-Oct-17  | 17-Oct-22     | 760              | 29,712.35                     | Fixed       |            | 12.5170          |                 |                 |                    | 100.8611                  |                    |
| FND 120118 Y5                                                        | KE000000918 | 20-Mar-18  | 20-Mar-23     | 914              | 36,795.05                     | Fixed       |            | 12.2890          |                 |                 |                    | 100.6260                  |                    |
| FND 120118 Y7                                                        | KE000000942 | 20-Mar-18  | 18-Feb-24     | 1,200            | 46,369.50                     | Fixed       |            | 12.3648          |                 |                 |                    | 101.714                   |                    |
| FND 120118 Y10                                                       | KE000001096 | 13-Mar-18  | 8-Mar-24      | 1,307            | 36,201.40                     | Fixed       |            | 10.8726          |                 |                 |                    | 101.9933                  |                    |
| FND 120118 Y15                                                       | KE000001196 | 16-Oct-18  | 8-Oct-21      | 1,044            | 45,012.60                     | Fixed       |            | 11.4904          |                 |                 |                    | 100.1984                  |                    |
| FND 120210 Y1                                                        | KE000000947 | 11-May-20  | 5-May-21      | 140              | 36,127.84                     | Fixed       |            | 11.6870          |                 |                 |                    | 100.9282                  |                    |
| TEN YEAR BONDS                                                       |             |            |               |                  |                               |             |            |                  |                 |                 |                    |                           |                    |
| FND 120210Y10                                                        | KE000001096 | 14-May-20  | 10-Oct-30     | 32               | 33,387.90                     | Fixed       |            | 9.3070           |                 |                 |                    | 100.4617                  |                    |
| FND 120210Y10                                                        | KE000001038 | 25-Apr-20  | 13-Jun-30     | 434              | 36,473.20                     | Fixed       |            | 12.7590          |                 |                 |                    | 104.8818                  |                    |
| FND 120210Y10                                                        | KE000000807 | 14-Jul-19  | 13-Jun-24     | 1,805            | 36,448.20                     | Fixed       |            | 12.7178          |                 |                 |                    | 100.3106                  |                    |
| FND 120210Y10                                                        | KE000000880 | 25-Mar-19  | 15-Apr-24     | 1,215            | 36,862.15                     | Fixed       |            | 12.1900          |                 |                 |                    | 100.0322                  |                    |
| FND 120210Y10                                                        | KE000000329 | 28-Aug-19  | 17-Aug-24     | 1,100            | 18,108.45                     | Fixed       |            | 13.0780          |                 |                 |                    | 110.7320                  |                    |
| FND 120210Y10                                                        | KE000001282 | 31-Jul-17  | 19-Jul-27     | 1,078            | 36,174.40                     | Fixed       |            | 12.9660          |                 |                 |                    | 101.070                   |                    |
| FND 120210Y10                                                        | KE000000762 | 27-Aug-18  | 14-Aug-23     | 2,888            | 45,584.60                     | Fixed       |            | 12.6886          |                 |                 |                    | 100.0270                  |                    |
| FND 120210Y10                                                        | KE000000918 | 17-Oct-18  | 8-Oct-23      | 1,000            | 54,438.49                     | Fixed       |            | 12.5658          | 11.6000         | 108.9705        | 100.7470           | 100.3851                  | 200,000.000        |
| FND 120210Y10                                                        | KE000000963 | 25-Feb-19  | 14-Feb-23     | 1,670            | 52,044.00                     | Fixed       |            | 12.4380          |                 |                 |                    | 100.4343                  |                    |
| FND 120210Y10                                                        | KE000000877 | 19-Jul-19  | 8-Aug-23      | 1,179            | 51,330.00                     | Fixed       |            | 12.3000          |                 |                 |                    | 100.9151                  |                    |
| FND 120210Y10                                                        | KE000000879 | 19-Aug-19  | 8-Aug-23      | 1,245            | 45,003.00                     | Fixed       |            | 11.8170          |                 |                 |                    | 99.8714                   |                    |
| FND 120210Y10                                                        | KE000000959 | 25-Nov-19  | 12-Nov-23     | 1,343            | 49,222.41                     | Fixed       |            | 12.2800          |                 |                 |                    | 100.1515                  |                    |
| FIFTEEN YEAR BONDS                                                   |             |            |               |                  |                               |             |            |                  |                 |                 |                    |                           |                    |
| FND 120215Y15                                                        | KE000001345 | 20-Mar-20  | 7-Mar-32      | 138              | 3,454.60                      | Fixed       |            | 14.5000          |                 |                 |                    | 100.0392                  |                    |
| FND 120215Y15                                                        | KE000001180 | 25-Apr-19  | 8-Jul-32      | 827              | 32,460.40                     | Fixed       |            | 13.8000          |                 |                 |                    | 101.6948                  |                    |
| FND 120215Y15                                                        | KE000001380 | 26-Aug-20  | 7-Nov-32      | 791              | 34,958.10                     | Fixed       |            | 10.5000          |                 |                 |                    | 100.9581                  |                    |
| FND 120215Y15                                                        | KE000001180 | 26-Aug-20  | 7-Nov-32      | 801              | 34,799.30                     | Fixed       |            | 10.5000          |                 |                 |                    | 100.9581                  |                    |
| FND 120215Y15                                                        | KE000001380 | 26-Oct-20  | 7-Oct-34      | 1,481            | 31,692.45                     | Fixed       |            | 12.5000          |                 |                 |                    | 100.8030                  |                    |
| FND 120215Y15                                                        | KE000001180 | 26-Oct-20  | 7-Oct-34      | 1,481            | 31,692.45                     | Fixed       |            | 12.5000          |                 |                 |                    | 100.8030                  |                    |
| FND 120215Y15                                                        | KE000001180 | 26-Apr-11  | 8-Sep-31      | 1,908            | 13,613.10                     | Fixed       |            | 9.0000           |                 |                 |                    | 98.4873                   |                    |
| FND 120215Y15                                                        | KE000001180 | 26-Apr-11  | 8-Sep-31      | 2,005            | 48,807.24                     | Fixed       |            | 11.0000          |                 |                 |                    | 98.7507                   |                    |
| FND 120215Y15                                                        | KE000001180 | 29-Sep-17  | 10-Aug-21     | 2,792            | 39,936.00                     | Fixed       |            | 12.0000          |                 |                 |                    | 102.4845                  |                    |
| FND 120215Y15                                                        | KE000001482 | 20-Mar-20  | 3-May-31      | 6,617            | 49,254.60                     | Fixed       |            | 12.6000          |                 |                 |                    | 100.4570                  |                    |
| FND 120215Y15                                                        | KE000001079 | 22-Oct-19  | 8-Oct-31      | 4,704            | 29,846.30                     | Fixed       |            | 12.7500          |                 |                 |                    | 100.8061                  |                    |
| FND 120215Y15                                                        | KE000001079 | 20-Jul-19  | 8-Jul-31      | 4,894            | 40,000.00                     | Fixed       |            | 12.6000          |                 |                 |                    | 100.2071                  |                    |
| FND 120215Y15                                                        | KE000001104 | 13-Mar-19  | 24-Apr-38     | 4,867            | 42,447.40                     | Fixed       |            | 12.7480          | 12.2000         | 107.9811        | 101.4682           | 100.9001                  | 100,000.000        |
| FND 120215Y15                                                        | KE000001128 | 20-Jul-19  | 5-May-31      | 5,044            | 49,452.45                     | Fixed       |            | 12.3480          |                 |                 |                    | 100.0846                  |                    |
| FND 120215Y15                                                        | KE000001218 | 25-Feb-20  | 5-Feb-31      | 5,254            | 5,191.25                      | Fixed       |            | 12.7500          |                 |                 |                    | 104.4194                  |                    |
| TWENTY YEAR BONDS                                                    |             |            |               |                  |                               |             |            |                  |                 |                 |                    |                           |                    |
| FND 120220Y20                                                        | KE000001480 | 30-Jun-20  | 5-Jun-32      | 2,418            | 36,146.10                     | Fixed       |            | 13.7500          |                 |                 |                    | 100.8818                  |                    |
| FND 1201120Y20                                                       | KE000001077 | 30-Mar-19  | 5-May-31      | 1,882            | 9,901.85                      | Fixed       |            | 10.0000          |                 |                 |                    | 87.1603                   |                    |
| FND 1201120Y20                                                       | KE000001380 | 26-Mar-19  | 12-Sep-32     | 4,428            | 44,401.45                     | Fixed       |            | 12.0000          |                 |                 |                    | 100.4666                  |                    |
| FND 1201120Y20                                                       | KE000001482 | 26-Mar-19  | 1-Sep-38      | 1,848            | 12,781.20                     | Fixed       |            | 14.0000          |                 |                 |                    | 104.1125                  |                    |
| FND 1201120Y20                                                       | KE000001380 | 26-Mar-19  | 1-Sep-38      | 8,378            | 31,887.70                     | Fixed       |            | 12.3000          |                 |                 |                    | 100.4466                  |                    |
| FND 1201120Y20                                                       | KE000001482 | 30-Jul-19  | 5-Jul-38      | 4,500            | 15,446.65                     | Fixed       |            | 12.2000          | 12.6500         | 106.7900        | 101.8203           | 101.8200                  | 200,000.000        |
| FND 1201120Y20                                                       | KE000001482 | 15-Apr-19  | 12-May-31     | 5,739            | 23,660.00                     | Fixed       |            | 12.4770          |                 |                 |                    | 100.8556                  |                    |
| TWENTY FIVE YEAR BOND                                                |             |            |               |                  |                               |             |            |                  |                 |                 |                    |                           |                    |
| FND 120215Y25                                                        | KE000001380 | 26-Apr-11  | 28-Mar-31     | 5,366            | 20,100.00                     | Fixed       |            | 11.2500          |                 |                 |                    | 97.8528                   |                    |
| FND 120215Y25                                                        | KE000001040 | 25-Jun-18  | 25-May-43     | 8,285            | 42,224.00                     | Fixed       |            | 13.4000          |                 |                 |                    | 103.3782                  |                    |
| THIRTY YEAR BOND                                                     |             |            |               |                  |                               |             |            |                  |                 |                 |                    |                           |                    |
| SDL 1201120Y30                                                       | KE000001035 | 28-Feb-17  | 21-Jan-47     | 7,431            | 28,144.70                     | Fixed       |            | 12.0000          |                 |                 |                    | 92.8418                   |                    |
| INFRASTRUCTURE BONDS                                                 |             |            |               |                  |                               |             |            |                  |                 |                 |                    |                           |                    |
| IFB 12000112Y1                                                       | KE000000106 | 23-Feb-08  | 4-Feb-21      | 144              | 7,468.37                      | Fixed       |            | 12.9000          |                 |                 |                    | 101.6306                  |                    |
| IFB 12000112Y1                                                       | KE000000324 | 7-Oct-08   | 22-Nov-21     | 431              | 5,388.33                      | Fixed       |            | 12.0000          |                 |                 |                    | 101.5158                  |                    |
| IFB 1201112Y2                                                        | KE000000242 | 3-Oct-11   | 18-Sep-23     | 1,008            | 11,725.50                     | Fixed       |            | 12.0000          |                 |                 |                    | 107.6921                  |                    |
| IFB 1201121Y1                                                        | KE000001130 | 30-Sep-13  | 18-Sep-26     | 1,008            | 27,365.35                     | Fixed       |            | 12.0000          |                 |                 |                    | 100.8000                  |                    |
| IFB 1201142Y1                                                        | KE000001130 | 27-Oct-14  | 15-Oct-28     | 2,218            | 27,965.05                     | Fixed       |            | 11.0000          |                 |                 |                    | 104.0113                  |                    |
| IFB 120118Y1                                                         | KE000001100 | 14-Oct-15  | 7-Oct-26      | 1,507            | 25,119.35                     | Fixed       |            | 11.0000          |                 |                 |                    | 100.9007                  |                    |
| IFB 1201174Y1                                                        | KE000001380 | 30-Mar-15  | 18-Mar-27     | 2,379            | 51,182.40                     | Fixed       |            | 12.0000          |                 |                 |                    | 100.4502                  |                    |
| IFB 120118Y1                                                         | KE000001482 | 23-Mar-15  | 12-Mar-25     | 1,898            | 36,302.20                     | Fixed       |            | 12.0000          |                 |                 |                    | 107.5081                  |                    |
| IFB 120119Y1                                                         | KE000001069 | 26-Oct-15  | 8-Oct-31      | 6,026            | 46,400.40                     | Fixed       |            | 12.0000          |                 |                 |                    | 100.7745                  |                    |
| IFB 1201124Y1                                                        | KE000001069 | 27-Feb-17  | 19-Feb-29     | 1,670            | 14,320.40                     | Fixed       |            | 12.5000          |                 |                 |                    | 113.6218                  |                    |
| IFB 1201127Y1                                                        | KE000001788 | 27-Oct-17  | 11-Feb-24     | 1,523            | 41,448.40                     | Fixed       |            | 12.5000          | 9.7000          | 111.3345        | 107.3851           | 100.0417                  | 250,000.000        |
| IFB 1201177Y1                                                        | KE000001788 | 27-Nov-17  | 18-Feb-24     | 1,523            | 41,448.40                     | Fixed       |            | 12.5000          | 10.0003         | 110.4857        | 106.5383           | 100.0417                  | 50,000.000         |
| IFB 120119Y1                                                         | KE000001069 | 29-Jan-18  | 19-Jan-31     | 6,498            | 41,184.40                     | Fixed       |            | 12.5000          |                 |                 |                    | 100.5569                  |                    |
| IFB 120119Y1                                                         | KE000001030 | 19-Nov-18  | 25-Oct-38     | 6,672            | 36,787.30                     | Fixed       |            | 11.9500          |                 |                 |                    | 103.8466                  |                    |
| IFB 120119Y1                                                         | KE000001030 | 26-Mar-19  | 22-Feb-41     | 4,508            | 16,808.05                     | Fixed       |            | 12.2000          |                 |                 |                    | 102.5203                  |                    |
| IFB 1202178Y1                                                        | KE000001040 | 26-Oct-19  | 8-Oct-36      | 5,499            | 71,008.40                     | Fixed       |            | 13.7500          |                 |                 |                    | 100.9206                  |                    |
| IFB 120208Y1                                                         | KE000001482 | 15-Apr-20  | 7-Apr-29      | 1,119            | 36,010.13                     | Fixed       |            | 10.8500          |                 |                 |                    | 101.3486                  |                    |
| IFB 120208Y1                                                         | KE000001069 | 3-Apr-20   | 25-Mar-28     | 2,070            | 19,275.46                     | Fixed       |            | 12.3000          |                 |                 |                    | 100.9000                  |                    |
| IFB 1202011Y1                                                        | KE000001482 | 26-Aug-20  | 11-Aug-31     | 1,380            | 78,639.89                     | Fixed       |            | 10.9000          | 11.0000         | 100.2042        | 99.4556            | 98.6420                   | 50,000.000         |
| IFB 1202011Y1                                                        | KE000001482 | 26-Aug-20  | 11-Aug-31     | 1,380            | 78,639.89                     | Fixed       |            | 10.9000          | 10.9790         | 100.4241        | 99.5556            | 98.6420                   | 200,000.000        |
| IFB 1202011Y1                                                        | KE000001482 | 26-Aug-20  | 11-Aug-31     | 1,380            | 78,639.89                     | Fixed       |            | 10.9000          | 10.9571         | 100.9571        | 100.2039           | 98.6420                   | 50,400.000         |
| BONDS SELL/BUY BACK TRANSACTIONS                                     |             |            |               |                  |                               |             |            |                  |                 |                 |                    |                           |                    |
| GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS (BELOW KES 50 MILLION) |             |            |               |                  |                               |             |            |                  |                 |                 |                    |                           |                    |
| FND 120110Y01                                                        | KE000000394 | 28-Jan-19  | 28-Mar-21     | 5,306            | 20,192.50                     | Fixed       |            | 11.2500          | 12.3144         | 96.7018         | 92.7986            | 97.8843                   | 1,000.000          |
| FND 120110Y02                                                        | KE000000960 | 30-Jul-18  | 9-Jul-20      | 4,500            | 18,458.00                     | Fixed       |            | 13.2000          | 12.6048         | 100.6370        | 100.7898           | 101.8200                  | 16,000.000         |
| FND 120110Y03                                                        | KE000001130 | 26-Jul-18  | 18-Mar-21     | 5,094            | 16,552.26                     | Fixed       |            | 12.1000          | 12.0000         | 100.9911        | 102.2332           | 100.0866                  | 6,800.000          |
| FND 120110Y05                                                        | KE000000680 | 25-Nov-18  | 12-Oct-21     | 3,343            | 49,222.41                     | Fixed       |            | 12.2800          | 11.0790         | 110.7082        | 106.6269           | 103.1415                  | 200.000            |
| FND 120110Y07                                                        | KE000001030 | 24-Jul-19  | 6-Oct-21      | 4,038            | 45,020.00                     | Fixed       |            | 12.0000          | 10.4400         | 113.0789        | 106.1119           | 102.1412                  | 2,000.000          |
| FND 120110Y09                                                        | KE000000880 | 3-Apr-20   | 25-Mar-28     | 2,070            | 19,275.46                     | Fixed       |            | 12.3000          | 10.8000         | 100.7390        | 100.3800           | 100.0000                  | 1,400.000          |
| FND 120210Y10                                                        | KE000001482 | 26-Aug-20  | 11-Aug-31     | 1,380            | 78,639.89                     | Fixed       |            | 10.9000          | 11.0000         | 100.2042        | 99.4556            | 98.6420                   | 50,000.000         |
| FND 120210Y10                                                        | KE000001482 | 26-Aug-20  | 11-Aug-31     | 1,380            | 78,639.89                     | Fixed       |            | 10.9000          | 10.9790         | 100.4241        | 99.5556            | 98.6420                   | 200,000.000        |
| FND 120210Y10                                                        | KE000001482 | 26-Aug-20  | 11-Aug-31     | 1,380            | 78,639.89                     | Fixed       |            | 10.9000          | 10.9571         | 100.9571        | 100.2039           | 98.6420                   | 50,400.000         |
| FND 120210Y10                                                        | KE000001482 | 26-Aug-20  | 11-Aug-31     | 1,380            | 78,639.89                     | Fixed       |            | 10.9000          | 11.0000         | 100.2042        | 99.4556            | 98.6420                   | 50,000.000         |
| FND 120210Y10                                                        | KE000001482 | 26-Aug-20  | 11-Aug-31     | 1,380            | 78,639.89                     | Fixed       |            | 10.9000          | 10.9790         | 100.4241        | 99.5556            | 98.6420                   | 200,000.000        |
| FND 120210Y10                                                        | KE000001482 | 26-Aug-20  | 11-Aug-31     | 1,380            | 78,639.89                     | Fixed       |            | 10.9000          | 10.9571         | 100.9571        | 100.2039           | 98.6420                   | 50,400.000         |
| FND 120210Y10                                                        | KE000001482 | 26-Aug-20  | 11-Aug-31     | 1,380            | 78,639.89                     | Fixed       |            | 10.9000          | 11.0000         | 100.2042        | 99.4556            | 98.6420                   | 50,000.000         |
| FND 120210Y10                                                        | KE000001482 | 26-Aug-20  | 11-Aug-31     | 1,380            | 78,639.89                     | Fixed       |            | 10.9000          | 10.9790         | 100.4241        | 99.5556            | 98.6420                   | 200,000.000        |