

| BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE                    |              |            |               |                  |                               |             |            |                  |                 |                 |                    | December 2, 2021          |          |
|--------------------------------------------------------------------|--------------|------------|---------------|------------------|-------------------------------|-------------|------------|------------------|-----------------|-----------------|--------------------|---------------------------|----------|
| 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 |              |            |               |                  |                               |             |            |                  |                 |                 |                    | December 2, 2021          |          |
| TWO YEAR BONDS                                                     |              |            |               |                  |                               |             |            |                  |                 |                 |                    |                           |          |
| FIVE YEAR BONDS                                                    |              |            |               |                  |                               |             |            |                  |                 |                 |                    |                           |          |
| FSD 1002100Y                                                       | KE7000002217 | 11-Jan-17  | 09-Jan-23     | 403              | 55,960.28                     | Fixed       |            | 8.8800           |                 |                 | 101.0304           |                           |          |
| FSD 1002105Y                                                       | KE0000007341 | 29-Aug-17  | 22-Aug-22     | 263              | 29,599.15                     | Fixed       |            | 12.4600          |                 |                 | 102.8658           |                           |          |
| FSD 1002107Y                                                       | KE0000007384 | 29-Oct-17  | 17-Oct-22     | 319              | 20,712.50                     | Fixed       |            | 12.5170          |                 |                 | 104.8248           |                           |          |
| FSD 1002108Y                                                       | KE0000008218 | 29-Mar-18  | 24-Mar-23     | 473              | 30,758.35                     | Fixed       |            | 12.2900          |                 |                 | 103.6180           |                           |          |
| FSD 1002109Y                                                       | KE0000008567 | 29-Feb-18  | 18-Feb-24     | 809              | 45,982.22                     | Fixed       |            | 11.3400          |                 |                 | 103.7189           |                           |          |
| FSD 1002110Y                                                       | KE0000011986 | 13-Mar-18  | 18-Mar-24     | 806              | 39,017.45                     | Fixed       |            | 10.8720          |                 |                 | 103.2712           |                           |          |
| FSD 1002003Y                                                       | KE0000003786 | 18-Dec-18  | 08-Dec-24     | 1,533            | 40,912.90                     | Fixed       |            | 11.4900          |                 |                 | 104.2984           |                           |          |
| FSD 1002005Y                                                       | KE0000008847 | 11-May-20  | 05-May-26     | 1,200            | 30,112.81                     | Fixed       |            | 11.9870          |                 |                 | 104.7969           |                           |          |
| FSD 1002006Y                                                       | KE7000006051 | 10-Nov-21  | 09-Nov-26     | 1,803            | 53,916.18                     | Fixed       |            | 11.2770          | 11.3200         | 100.3354        | 88.8087            | 100.0000                  |          |
| TEN YEAR BONDS                                                     |              |            |               |                  |                               |             |            |                  |                 |                 |                    |                           |          |
| FSD 10021010Y                                                      | KE2000002058 | 25-Jun-12  | 13-Jun-22     | 189              | 35,273.70                     | Fixed       |            | 12.7000          |                 |                 | 102.5862           |                           |          |
| FSD 10021010Y                                                      | KE2000004017 | 01-Mar-13  | 19-Mar-23     | 364              | 39,248.20                     | Fixed       |            | 12.2710          | 10.0000         | 108.8702        | 103.3135           | 104.6445                  | 50.0000  |
| FSD 10021010Y                                                      | KE2000004800 | 20-May-15  | 15-May-26     | 779              | 29,425.15                     | Fixed       |            | 12.3000          |                 |                 | 103.6871           |                           |          |
| FSD 10021010Y                                                      | KE0000008529 | 29-Aug-18  | 17-Aug-26     | 1,779            | 18,598.48                     | Fixed       |            | 10.0300          |                 |                 | 114.5602           |                           |          |
| FSD 10021010Y                                                      | KE0000011347 | 21-Mar-17  | 19-Mar-27     | 406              | 35,716.45                     | Fixed       |            | 12.8000          | 11.3870         | 111.0540        | 106.4989           | 100.0000                  |          |
| FSD 10021010Y                                                      | KE0000008792 | 27-Aug-18  | 14-Aug-28     | 2,487            | 40,264.60                     | Fixed       |            | 12.4800          |                 |                 | 101.6871           |                           |          |
| FSD 10021010Y                                                      | KE0000003028 | 17-Dec-18  | 18-Dec-28     | 2,093            | 54,456.48                     | Fixed       |            | 12.0010          |                 |                 | 101.5692           |                           |          |
| FSD 10021010Y                                                      | KE0000006563 | 20-Feb-19  | 12-Feb-29     | 2,420            | 47,458.29                     | Fixed       |            | 12.4300          | 102.0200        | 105.981         | 101.8178           | 100.3822                  | 200.0000 |
| FSD 10021010Y                                                      | KE0000008877 | 15-Aug-19  | 02-Aug-29     | 2,478            | 51,520.05                     | Fixed       |            | 12.3000          |                 |                 | 101.5555           |                           |          |
| FSD 10021010Y                                                      | KE0000004075 | 10-Aug-19  | 04-Aug-29     | 2,404            | 45,050.01                     | Fixed       |            | 11.5170          | 11.4500         | 103.7154        | 108.2863           | 86.3306                   | 271.8000 |
| FSD 10021010Y                                                      | KE0000005059 | 20-Nov-19  | 12-Nov-29     | 2,302            | 69,222.41                     | Fixed       |            | 12.2800          |                 |                 | 100.6111           |                           |          |
| FIFTEEN YEAR BONDS                                                 |              |            |               |                  |                               |             |            |                  |                 |                 |                    |                           |          |
| FSD 1000115Y                                                       | KE1000001345 | 28-May-07  | 07-May-22     | 98               | 3,654.40                      | Fixed       |            | 14.3000          |                 |                 | 104.4723           |                           |          |
| FSD 1000115Y                                                       | KE1000011382 | 28-Aug-07  | 08-Aug-22     | 98               | 32,400.00                     | Fixed       |            | 13.0000          |                 |                 | 103.5303           |                           |          |
| FSD 1000115Y                                                       | KE1000011380 | 28-Aug-07  | 07-Aug-22     | 360              | 32,358.10                     | Fixed       |            | 12.9000          |                 |                 | 103.1261           |                           |          |
| FSD 1000115Y                                                       | KE1000011488 | 21-Mar-08  | 21-Mar-23     | 406              | 34,781.95                     | Fixed       |            | 12.8000          |                 |                 | 104.2085           |                           |          |
| FSD 1000115Y                                                       | KE0000003439 | 26-Oct-08  | 07-Oct-24     | 1,580            | 31,052.45                     | Fixed       |            | 12.9000          |                 |                 | 108.2133           |                           |          |
| FSD 1001015Y                                                       | KE0000003800 | 20-Mar-10  | 13-Mar-26     | 1,138            | 27,830.30                     | Fixed       |            | 10.2000          |                 |                 | 106.3930           |                           |          |
| FSD 1001015Y                                                       | KE0000011008 | 25-Aug-11  | 18-Aug-26     | 1,487            | 24,324.21                     | Fixed       |            | 8.8000           | 10.9584         | 97.4726         | 83.7486            | 50.0000                   |          |
| FSD 1001015Y                                                       | KE0000003875 | 24-Sep-12  | 06-Sep-27     | 2,133            | 81,851.44                     | Fixed       |            | 11.0000          | 11.7200         | 99.9951         | 96.8775            | 97.4841                   | 100.0000 |
| FSD 1001015Y                                                       | KE0000003730 | 25-Feb-13  | 07-Feb-28     | 2,008            | 72,000.01                     | Fixed       |            | 11.8500          |                 |                 | 91.2461            |                           |          |
| FSD 1001015Y                                                       | KE0000002608 | 28-Aug-13  | 20-Aug-28     | 2,341            | 66,103.08                     | Fixed       |            | 12.0000          |                 |                 | 99.2349            |                           |          |
| FSD 1001015Y                                                       | KE0000004642 | 20-May-14  | 05-May-29     | 4,176            | 76,457.80                     | Fixed       |            | 12.0000          |                 |                 | 99.8623            |                           |          |
| FSD 1001015Y                                                       | KE0000008879 | 29-Oct-18  | 05-Oct-31     | 4,504            | 20,484.18                     | Fixed       |            | 12.7500          |                 |                 | 101.1562           |                           |          |
| FSD 1001015Y                                                       | KE0000004830 | 28-Jan-19  | 04-Jan-29     | 4,017            | 60,400.00                     | Fixed       |            | 12.4000          |                 |                 | 102.5429           |                           |          |
| FSD 1001015Y                                                       | KE0000001104 | 13-May-19  | 24-May-24     | 4,504            | 64,747.27                     | Fixed       |            | 12.7340          |                 |                 | 101.1240           |                           |          |
| FSD 1001015Y                                                       | KE0000001101 | 25-Mar-19  | 04-Mar-29     | 4,489            | 60,400.00                     | Fixed       |            | 12.7340          |                 |                 | 101.1240           |                           |          |
| FSD 1001015Y                                                       | KE0000002128 | 25-Feb-20  | 05-Feb-30     | 4,813            | 50,880.00                     | Fixed       |            | 12.7500          |                 |                 | 102.0321           |                           |          |
| TWENTY YEAR BONDS                                                  |              |            |               |                  |                               |             |            |                  |                 |                 |                    |                           |          |
| FSD 1001020Y                                                       | KE1000001483 | 30-Jan-08  | 05-Jan-28     | 2,177            | 36,145.10                     | Fixed       |            | 13.7000          |                 |                 | 102.7709           |                           |          |
| FSD 1001020Y                                                       | KE2000002176 | 30-May-12  | 05-May-31     | 1,481            | 33,622.27                     | Fixed       |            | 13.0000          |                 |                 | 99.8962            |                           |          |
| FSD 1001020Y                                                       | KE0000003088 | 29-Mar-12  | 14-Mar-32     | 3,987            | 56,864.78                     | Fixed       |            | 12.7100          |                 |                 | 91.7104            |                           |          |
| FSD 1001020Y                                                       | KE0000005463 | 28-Sep-16  | 01-Sep-36     | 5,387            | 12,711.20                     | Fixed       |            | 14.0000          |                 |                 | 97.0053            |                           |          |
| FSD 1001020Y                                                       | KE0000003583 | 29-Mar-16  | 01-Mar-36     | 5,803            | 100,000.00                    | Fixed       |            | 13.0000          |                 |                 | 100.4641           |                           |          |
| FSD 1001020Y                                                       | KE0000003863 | 30-Jul-18  | 10-Jul-38     | 8,039            | 89,001.11                     | Fixed       |            | 13.0000          |                 |                 | 101.8474           |                           |          |
| FSD 1001020Y                                                       | KE0000003884 | 15-Aug-17  | 20-Aug-37     | 8,218            | 86,026.45                     | Fixed       |            | 12.8730          |                 |                 | 97.2642            |                           |          |
| FSD 1001020Y                                                       | KE7000002126 | 10-Aug-21  | 22-Aug-41     | 7,201            | 39,338.41                     | Fixed       |            | 13.4400          |                 |                 | 100.1061           |                           |          |
| TWENTY FIVE YEAR BONDS                                             |              |            |               |                  |                               |             |            |                  |                 |                 |                    |                           |          |
| FSD 1001025Y                                                       | KE0000003089 | 28-Jan-18  | 28-May-38     | 4,505            | 20,132.50                     | Fixed       |            | 11.2000          |                 |                 | 96.2603            |                           |          |
| FSD 1001025Y                                                       | KE0000004849 | 29-Jan-18  | 24-May-38     | 7,844            | 46,228.15                     | Fixed       |            | 13.4000          |                 |                 | 100.1089           |                           |          |
| FSD 1001025Y                                                       | KE7000003662 | 10-May-21  | 09-Aug-41     | 8,894            | 67,827.38                     | Fixed       |            | 13.8040          | 13.8500         | 102.8162        | 101.8073           | 300.0000                  |          |
| THIRTY YEAR BONDS                                                  |              |            |               |                  |                               |             |            |                  |                 |                 |                    |                           |          |
| SDB 1001030Y                                                       | KE2000002135 | 28-Feb-11  | 21-Jan-41     | 6,990            | 28,144.70                     | Fixed       |            | 12.0000          |                 |                 | 80.8334            |                           |          |
| INFRASTRUCTURE BONDS                                               |              |            |               |                  |                               |             |            |                  |                 |                 |                    |                           |          |
| FB 1001112Y                                                        | KE2000002294 | 09-Oct-11  | 18-Sep-23     | 851              | 11,735.50                     | Fixed       |            | 12.0000          |                 |                 | 103.2489           |                           |          |
| FB 1001124Y                                                        | KE2000008136 | 30-Sep-14  | 15-Sep-26     | 1,482            | 16,000.21                     | Fixed       |            | 11.0000          |                 |                 | 102.8098           |                           |          |
| FB 1001125Y                                                        | KE0000001189 | 27-Oct-14  | 14-Oct-26     | 1,084            | 27,449.85                     | Fixed       |            | 11.0000          |                 |                 | 103.8273           |                           |          |
| FB 10010410Y                                                       | KE0000004100 | 14-Dec-15  | 02-Dec-26     | 1,096            | 25,113.83                     | Fixed       |            | 11.0000          |                 |                 | 101.4643           |                           |          |
| FB 1001112Y                                                        | KE0000011863 | 30-Mar-16  | 14-Mar-36     | 1,929            | 51,101.20                     | Fixed       |            | 11.0000          |                 |                 | 103.0791           |                           |          |
| FB 100108Y                                                         | KE0000004684 | 23-May-16  | 12-May-26     | 1,287            | 28,035.40                     | Fixed       |            | 12.0000          |                 |                 | 107.0819           |                           |          |
| FB 10011010Y                                                       | KE0000003889 | 24-Sep-16  | 09-Sep-26     | 1,204            | 29,390.26                     | Fixed       |            | 12.0000          |                 |                 | 104.3964           |                           |          |
| FB 1001123Y                                                        | KE0000003880 | 27-Feb-17  | 12-Feb-28     | 2,629            | 14,439.40                     | Fixed       |            | 12.0000          |                 |                 | 108.2973           |                           |          |
| FB 10011010Y                                                       | KE0000004683 | 23-Jan-18  | 10-Jan-38     | 6,987            | 41,184.65                     | Fixed       |            | 11.0000          |                 |                 | 101.1011           |                           |          |
| FB 1001022Y                                                        | KE0000003870 | 20-Mar-19  | 12-Feb-40     | 8,117            | 14,438.45                     | Fixed       |            | 12.0000          |                 |                 | 96.7988            |                           |          |
| FB 1001018Y                                                        | KE0000002543 | 09-Oct-19  | 08-Oct-39     | 5,038            | 71,000.35                     | Fixed       |            | 11.7000          |                 |                 | 100.4929           |                           |          |
| FB 1001008Y                                                        | KE0000004040 | 13-Aug-20  | 04-Aug-40     | 2,678            | 74,307.23                     | Fixed       |            | 11.7000          |                 |                 | 100.6029           |                           |          |
| FB 1001008Y                                                        | KE0000003863 | 09-Jan-20  | 20-May-39     | 1,405            | 19,575.48                     | Fixed       |            | 12.0000          |                 |                 | 101.2342           |                           |          |
| FB 1001011Y                                                        | KE0000003565 | 24-Aug-20  | 14-Mar-41     | 1,679            | 78,000.00                     | Fixed       |            | 11.4700          | 100.3000        | 97.2774         | 96.5967            | 100.0000                  |          |
| FB 1001011Y                                                        | KE0000003566 | 24-Aug-20  | 14-Mar-41     | 1,679            | 78,000.00                     | Fixed       |            | 11.4700          | 100.3000        | 96.5967         | 96.5967            | 100.0000                  |          |
| FB 1001012Y                                                        | KE0000003527 | 15-Sep-21  | 18-Aug-42     | 7,603            | 106,720.23                    | Fixed       |            | 12.7370          | 12.3500         | 104.0741        | 101.7708           | 101.1667                  | 312.0000 |
| FB 1001012Y                                                        | KE0000003527 | 15-Sep-21  | 18-Aug-42     | 7,603            | 106,720.23                    | Fixed       |            | 12.7370          | 12.3500         | 104.0741        | 101.7708           | 101.1667                  | 312.0000 |
| FB 1001012Y                                                        | KE0000003527 | 15-Sep-21  | 18-Aug-42     | 7,603            | 106,720.23                    | Fixed       |            | 12.7370          | 12.3500         | 104.0741        | 101.7708           | 101.1667                  | 312.0000 |
| BONDS SELL/BUY BACK TRANSACTIONS                                   |              |            |               |                  |                               |             |            |                  |                 |                 |                    |                           |          |
| GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION |              |            |               |                  |                               |             |            |                  |                 |                 |                    |                           |          |
| FSD 1002100Y                                                       | KE0000007341 | 29-Aug-17  | 22-Aug-22     | 263              | 29,599.15                     | Fixed       |            | 10.8800          | 10.8800         | 104.6021        | 101.3904           | 100.0504                  | 2,000.00 |
| FSD 1002107Y                                                       | KE0000007384 | 29-Oct-17  | 17-Oct-22     | 319              | 20,712.50                     | Fixed       |            | 12.5170          | 8.8000          | 104.0081        | 102.8607           | 104.6248                  | 1,000.00 |
| FSD 1002108Y                                                       | KE0000008218 | 29-Mar-18  | 24-Mar-23     | 473              | 30,758.35                     | Fixed       |            | 12.2900          | 8.3415          | 103.8994        | 103.6180           | 103.6180                  | 1,000.00 |
| FSD 1002109Y                                                       | KE0000008567 | 29-Feb-18  | 18-Feb-24     | 809              | 45,982.22                     | Fixed       |            | 11.3400          | 11.3400         | 103.7189        | 103.7189           | 103.7189                  | 1,000.00 |
| FSD 1002103Y                                                       | KE0000003786 | 18-Dec-18  | 08-Dec-24     | 1,533            | 40,912.90                     | Fixed       |            | 11.4900          | 12.0000         | 103.8807        | 101.6871           | 100.0000                  |          |
| FSD 1002105Y                                                       | KE0000008847 | 11-May-20  | 05-May-26     | 1,200            | 30,112.81                     | Fixed       |            | 11.9870          | 11.9870         | 104.7969        | 104.7969           | 104.7969                  | 1,000.00 |
| FSD 1002106Y                                                       | KE7000006051 | 10-Nov-21  | 09-Nov-26     | 1,803            | 53,916.18                     | Fixed       |            | 11.2770          | 11.3200         | 100.3354        | 88.8087            | 100.0000                  |          |
| FSD 1001015Y                                                       | KE1000001345 | 28-May-07  | 07-May-22     | 98               | 3,654.40                      | Fixed       |            | 14.3000          | 10.0000         | 104.4723        | 104.4723           | 104.4723                  | 1,000.00 |
| FSD 1001015Y                                                       | KE1000011382 | 28-Aug-07  | 08-Aug-22     | 98               | 32,400.00                     | Fixed       |            | 13.0000          | 10.0000         | 103.5303        | 103.5303           | 103.5303                  | 1,000.00 |
| FSD 1001015Y                                                       | KE1000011380 | 28-Aug-07  | 07-Aug-22     | 360              | 32,358.10                     | Fixed       |            | 12.9000          | 10.0000         | 103.1261        | 103.1261           | 103.1261                  | 1,000.00 |
| FSD 1001015Y                                                       | KE1000011488 | 21-Mar-08  | 21-Mar-23     | 406              | 34,781.95                     | Fixed       |            | 12.8000          | 10.0000         | 104.2085        | 104.2085           | 104.2085                  | 1,000.00 |
| FSD 1001015Y                                                       | KE0000003439 | 26-Oct-08  | 07-Oct-24     | 1,580            | 31,052.45                     | Fixed       |            | 12.9000          | 10.0000         | 108.2133        | 108.2133           | 108.2133                  | 1,000.00 |
| FSD 1001015Y                                                       | KE0000003800 | 20-Mar-10  | 13-Mar-26     | 1,138            | 27,830.30                     | Fixed       |            | 11.0000          | 10.0000         | 106.3930        | 106.3930           | 106.3930                  | 1,000.00 |
| FSD 1001015Y                                                       | KE0000011008 | 25-Aug-11  | 18-Aug-26     | 1,487            | 24,324.21                     | Fixed       |            | 11.0000          | 10.0000         | 104.1041        | 104.1041           | 104.1041                  | 1,000.00 |
| FSD 1001015Y                                                       | KE0000003875 | 24-Sep-12  | 06-Sep-27     | 2,133            | 81,851.44                     | Fixed       |            | 11.0000          | 10.0000         | 108.2133        | 108.2133           | 108.2133                  | 1,000.00 |
| FSD 1001015Y                                                       | KE0000003730 | 25-Feb-13  | 07-Feb-28     | 2,008            | 72,000.01                     | Fixed       |            | 11.8500          | 10.0000         | 103.2461        | 103.2461           | 103.2461                  | 1,000.00 |
| FSD 1001015Y                                                       | KE0000002608 | 28-Aug-13  | 20-Aug-28     | 2,341            | 66,103.                       |             |            |                  |                 |                 |                    |                           |          |