

| BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE                    |              |            |               |                  |                               |             |            |                  |                 |                 |                    | February 22, 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 |              |            |               |                  |                               |             |            |                  |                 |                 |                    | February 22, 2021         |                |
| TWO YEAR BONDS                                                     |              |            |               |                  |                               |             |            |                  |                 |                 |                    |                           |                |
| FND 10011070                                                       | KE7000002217 | 12-Jan-21  | 09-Jun-23     | 696              | 55,860.26                     | Fixed       |            | 9.4860           |                 |                 |                    | 100.610                   |                |
| FIVE YEAR BONDS                                                    |              |            |               |                  |                               |             |            |                  |                 |                 |                    |                           |                |
| FND 10011070                                                       | KE7000000468 | 25-Aug-18  | 18-Aug-23     | 58               | 18,544.00                     | Fixed       |            | 14.2848          |                 |                 |                    | 100.268                   |                |
| FND 10011070                                                       | KE7000000107 | 25-Aug-18  | 18-Aug-23     | 58               | 24,390.30                     | Fixed       |            | 14.0806          |                 |                 |                    | 100.4148                  |                |
| FND 10011070                                                       | KE7000000436 | 26-Aug-18  | 20-Sep-23     | 215              | 23,051.05                     | Fixed       |            | 13.1149          |                 |                 |                    | 100.4778                  |                |
| FND 10011070                                                       | KE7000000124 | 26-Aug-18  | 22-Aug-23     | 369              | 29,599.15                     | Fixed       |            | 14.4658          |                 |                 |                    | 99.9801                   |                |
| FND 10011070                                                       | KE7000000784 | 29-Oct-17  | 17-Oct-22     | 692              | 26,714.10                     | Fixed       |            | 12.8178          |                 |                 |                    | 100.1120                  |                |
| FND 10011070                                                       | KE7000000018 | 29-Mar-18  | 29-Mar-23     | 729              | 30,790.35                     | Fixed       |            | 12.2895          |                 |                 |                    | 100.0009                  |                |
| FND 10011070                                                       | KE7000000947 | 25-Feb-18  | 18-Feb-23     | 1,089            | 46,082.22                     | Fixed       |            | 11.3049          |                 |                 |                    | 100.4214                  |                |
| FND 10011070                                                       | KE7000000106 | 13-Mar-18  | 16-Mar-23     | 1,308            | 39,201.46                     | Fixed       |            | 10.8728          |                 |                 |                    | 100.5702                  |                |
| FND 10011070                                                       | KE7000000266 | 16-Oct-18  | 09-Oct-23     | 1,386            | 45,012.00                     | Fixed       |            | 11.4928          |                 |                 |                    | 100.0365                  |                |
| FND 10011070                                                       | KE7000000547 | 11-May-20  | 01-May-23     | 1,513            | 35,121.88                     | Fixed       |            | 11.6670          |                 |                 |                    | 100.0955                  |                |
| TEN YEAR BONDS                                                     |              |            |               |                  |                               |             |            |                  |                 |                 |                    |                           |                |
| FND 10011070                                                       | KE7000000244 | 25-Aug-18  | 18-Aug-28     | 478              | 35,273.70                     | Fixed       |            | 12.7596          |                 |                 |                    | 100.2643                  |                |
| FND 10011070                                                       | KE7000000027 | 01-Jul-17  | 18-Jun-23     | 667              | 29,248.20                     | Fixed       |            | 12.3710          |                 |                 |                    | 100.8377                  |                |
| FND 10011070                                                       | KE7000000880 | 25-May-18  | 18-Jun-23     | 1,067            | 34,852.15                     | Fixed       |            | 12.1860          |                 |                 |                    | 99.9822                   |                |
| FND 10011070                                                       | KE7000000032 | 27-Aug-18  | 17-Aug-23     | 2,002            | 18,306.46                     | Fixed       |            | 13.0789          |                 |                 |                    | 100.7258                  |                |
| FND 10011070                                                       | KE7000000737 | 31-Jul-17  | 18-Jul-27     | 1,078            | 35,174.40                     | Fixed       |            | 12.9605          |                 |                 |                    | 100.4004                  |                |
| FND 10011070                                                       | KE7000000762 | 27-Aug-18  | 14-Aug-28     | 2,770            | 45,081.00                     | Fixed       |            | 12.0980          |                 |                 |                    | 107.2007                  |                |
| FND 10011070                                                       | KE7000000016 | 17-Oct-18  | 16-Oct-28     | 2,492            | 54,054.48                     | Fixed       |            | 12.9028          |                 |                 |                    | 100.0584                  |                |
| FND 10011070                                                       | KE7000000863 | 25-Feb-18  | 12-Feb-28     | 2,812            | 52,044.00                     | Fixed       |            | 12.4386          |                 |                 |                    | 100.1771                  |                |
| FND 10011070                                                       | KE7000000877 | 19-Apr-17  | 18-Apr-28     | 2,861            | 51,320.00                     | Fixed       |            | 12.3009          |                 |                 |                    | 100.0077                  |                |
| FND 10011070                                                       | KE7000000878 | 19-Aug-18  | 08-Aug-28     | 3,087            | 45,003.00                     | Fixed       |            | 11.8170          |                 |                 |                    | 100.3633                  |                |
| FND 10011070                                                       | KE7000000939 | 29-Mar-18  | 12-Nov-28     | 1,305            | 69,321.44                     | Fixed       |            | 12.2802          |                 |                 |                    | 100.3730                  |                |
| FIFTEEN YEAR BONDS                                                 |              |            |               |                  |                               |             |            |                  |                 |                 |                    |                           |                |
| FND 10011070                                                       | KE7000000140 | 26-Mar-17  | 01-Mar-27     | 378              | 3,401.00                      | Fixed       |            | 14.5000          |                 |                 |                    | 100.8218                  |                |
| FND 10011070                                                       | KE7000000132 | 25-Jul-17  | 08-Jul-27     | 601              | 32,482.00                     | Fixed       |            | 13.9000          |                 |                 |                    | 100.0634                  |                |
| FND 10011070                                                       | KE7000000180 | 24-Apr-17  | 07-Sep-27     | 623              | 31,552.45                     | Fixed       |            | 12.5000          |                 |                 |                    | 107.3828                  |                |
| FND 10011070                                                       | KE7000000148 | 31-Mar-18  | 13-Mar-28     | 789              | 34,779.80                     | Fixed       |            | 12.9000          |                 |                 |                    | 100.2746                  |                |
| FND 10011070                                                       | KE7000000149 | 26-Oct-18  | 07-Oct-28     | 1,520            | 31,552.45                     | Fixed       |            | 10.5000          |                 |                 |                    | 107.3828                  |                |
| FND 10011070                                                       | KE7000000150 | 29-Mar-18  | 16-Mar-28     | 1,477            | 27,463.30                     | Fixed       |            | 12.2000          |                 |                 |                    | 99.1561                   |                |
| FND 10011070                                                       | KE7000000158 | 25-Aug-18  | 08-Oct-28     | 1,730            | 24,832.01                     | Fixed       |            | 9.0000           |                 |                 |                    | 94.0336                   |                |
| FND 10011070                                                       | KE7000000070 | 45-Mar-17  | 16-Sep-27     | 2,487            | 51,039.81                     | Fixed       |            | 11.0000          |                 |                 |                    | 99.8595                   |                |
| FND 10011070                                                       | KE7000000170 | 24-Oct-17  | 07-Feb-28     | 2,451            | 42,158.45                     | Fixed       |            | 12.8000          |                 |                 |                    | 100.0000                  |                |
| FND 10011070                                                       | KE7000000068 | 29-Apr-17  | 15-Aug-27     | 2,404            | 66,103.06                     | Fixed       |            | 12.0000          |                 |                 |                    | 100.6726                  |                |
| FND 10011070                                                       | KE7000000042 | 29-Mar-17  | 09-May-27     | 4,639            | 69,454.66                     | Fixed       |            | 12.6000          |                 |                 |                    | 100.4538                  |                |
| FND 10011070                                                       | KE7000000879 | 22-Oct-18  | 01-Oct-28     | 1,406            | 29,064.35                     | Fixed       |            | 12.7500          |                 |                 |                    | 100.8660                  |                |
| FND 10011070                                                       | KE7000000143 | 29-Jul-18  | 15-Jun-28     | 4,238            | 60,820.73                     | Fixed       |            | 12.8500          |                 |                 |                    | 100.0568                  |                |
| FND 10011070                                                       | KE7000000154 | 13-Mar-18  | 24-Apr-28     | 4,809            | 49,843.28                     | Fixed       |            | 12.7500          |                 |                 |                    | 102.2822                  |                |
| FND 10011070                                                       | KE7000000155 | 29-Jul-18  | 15-Jun-28     | 4,808            | 55,142.84                     | Fixed       |            | 12.7500          |                 |                 |                    | 100.0641                  |                |
| FND 10011070                                                       | KE7000000718 | 25-Feb-20  | 01-Feb-30     | 5,098            | 50,863.00                     | Fixed       |            | 12.7500          |                 |                 |                    | 107.0664                  |                |
| TWENTY YEAR BONDS                                                  |              |            |               |                  |                               |             |            |                  |                 |                 |                    |                           |                |
| FND 10011070                                                       | KE7000000183 | 30-Jun-08  | 26-Jun-28     | 2,680            | 38,145.10                     | Fixed       |            | 13.7500          |                 |                 |                    | 99.9474                   |                |
| FND 10011070                                                       | KE7000000179 | 30-Mar-11  | 18-May-31     | 3,278            | 33,822.07                     | Fixed       |            | 10.8000          |                 |                 |                    | 98.2948                   |                |
| FND 10011070                                                       | KE7000000184 | 26-Jul-11  | 01-Sep-31     | 4,270            | 44,851.60                     | Fixed       |            | 12.0000          |                 |                 |                    | 99.1153                   |                |
| FND 10011070                                                       | KE7000000643 | 26-Mar-18  | 01-Sep-28     | 8,679            | 12,781.20                     | Fixed       |            | 10.8000          |                 |                 |                    | 107.3486                  |                |
| FND 10011070                                                       | KE7000000185 | 26-Mar-18  | 01-Sep-28     | 8,679            | 12,781.20                     | Fixed       |            | 10.8000          |                 |                 |                    | 107.3486                  |                |
| FND 10011070                                                       | KE7000000885 | 30-Jul-18  | 05-Jul-28     | 8,342            | 56,109.20                     | Fixed       |            | 13.2000          | 10.0000         | 101.9043        | 100.8889           | 300,000,000.00            |                |
| FND 10011070                                                       | KE7000000886 | 30-Jul-18  | 05-Jul-28     | 8,342            | 56,109.20                     | Fixed       |            | 13.2000          | 12.8152         | 101.8497        | 101.3033           | 100,000,000.00            |                |
| FND 10011070                                                       | KE7000000886 | 15-Apr-17  | 21-Mar-28     | 8,681            | 73,860.00                     | Fixed       |            | 13.0000          | 10.8441         | 94.7495         | 99.4719            | 300,000,000.00            |                |
| THIRTY FIVE YEAR BONDS                                             |              |            |               |                  |                               |             |            |                  |                 |                 |                    |                           |                |
| FND 10011070                                                       | KE7000000948 | 25-Jun-18  | 25-Mar-38     | 8,517            | 86,258.15                     | Fixed       |            | 13.4000          | 13.2000         | 101.6988        | 101.3796           | 100.9620                  | 300,000,000.00 |
| INFRASTRUCTURE BONDS                                               |              |            |               |                  |                               |             |            |                  |                 |                 |                    |                           |                |
| SBF 10011070                                                       | KE7000000190 | 28-Feb-11  | 21-Jun-31     | 7,273            | 26,144.70                     | Fixed       |            | 12.0000          |                 |                 |                    | 94.5518                   |                |
| CORPORATE BONDS                                                    |              |            |               |                  |                               |             |            |                  |                 |                 |                    |                           |                |
| CBF 10011070                                                       | KE7000000204 | 07-Oct-18  | 29-Dec-21     | 273              | 5,389.33                      | Fixed       |            | 12.0000          |                 |                 |                    | 101.5126                  |                |
| CBF 10011070                                                       | KE7000000242 | 03-Oct-17  | 18-Sep-21     | 398              | 11,728.20                     | Fixed       |            | 12.0000          |                 |                 |                    | 101.0801                  |                |
| CBF 10011070                                                       | KE7000000130 | 26-Sep-11  | 15-Sep-25     | 1,486            | 27,805.35                     | Fixed       |            | 10.4000          | 105.8511        | 101.1873        | 101.7742           | 100,000,000.00            |                |
| CBF 10011070                                                       | KE7000000138 | 27-Oct-11  | 16-Oct-28     | 1,698            | 27,545.35                     | Fixed       |            | 12.0000          |                 |                 |                    | 101.3449                  |                |
| CBF 10011070                                                       | KE7000000140 | 14-Oct-11  | 03-Oct-24     | 1,379            | 25,119.05                     | Fixed       |            | 11.0000          |                 |                 |                    | 99.9949                   |                |
| CBF 10011070                                                       | KE7000000181 | 30-Mar-11  | 15-May-27     | 2,212            | 51,100.25                     | Fixed       |            | 11.0000          |                 |                 |                    | 101.8995                  |                |
| CBF 10011070                                                       | KE7000000454 | 24-Mar-18  | 12-May-28     | 1,446            | 36,303.40                     | Fixed       |            | 12.8000          |                 |                 |                    | 100.8844                  |                |
| CBF 10011070                                                       | KE7000000869 | 24-Oct-18  | 06-Oct-31     | 1,878            | 45,029.05                     | Fixed       |            | 12.0000          | 11.0700         | 108.0839        | 103.8721           | 100,028,200,000.00        |                |
| CBF 10011070                                                       | KE7000000869 | 24-Oct-18  | 06-Oct-31     | 1,878            | 45,029.05                     | Fixed       |            | 12.0000          | 11.6800         | 108.1336        | 104.0202           | 100,000,000.00            |                |
| CBF 10011070                                                       | KE7000000870 | 27-Feb-17  | 14-Feb-28     | 2,812            | 14,330.40                     | Fixed       |            | 12.5000          |                 |                 |                    | 107.1292                  |                |
| CBF 10011070                                                       | KE7000000788 | 27-Mar-18  | 13-May-28     | 1,305            | 41,440.46                     | Fixed       |            | 12.9000          |                 |                 |                    | 100.4418                  |                |
| CBF 10011070                                                       | KE7000000862 | 29-Mar-18  | 10-Jun-28     | 4,380            | 41,188.80                     | Fixed       |            | 12.5000          |                 |                 |                    | 100.8998                  |                |
| CBF 10011070                                                       | KE7000000188 | 19-Mar-18  | 12-May-28     | 4,404            | 36,701.20                     | Fixed       |            | 12.0000          | 11.7013         | 104.1907        | 100.9824           | 1,000,000,000.00          |                |
| CBF 10011070                                                       | KE7000000780 | 25-Mar-18  | 22-Feb-24     | 8,401            | 16,626.05                     | Fixed       |            | 12.2000          |                 |                 |                    | 101.5477                  |                |
| CBF 10011070                                                       | KE7000000543 | 26-Oct-18  | 06-Oct-31     | 1,541            | 71,028.05                     | Fixed       |            | 11.7500          | 11.7500         | 103.8933        | 99.9590            | 100,000,000.00            |                |
| CBF 10011070                                                       | KE7000000840 | 15-Apr-20  | 04-Apr-28     | 2,861            | 74,307.28                     | Fixed       |            | 10.8000          |                 |                 |                    | 101.1778                  |                |
| CBF 10011070                                                       | KE7000000863 | 03-Apr-20  | 25-May-28     | 1,918            | 19,275.46                     | Fixed       |            | 10.2000          | 9.7511          | 103.6730        | 101.3192           | 50,000,000.00             |                |
| CBF 10011070                                                       | KE7000000224 | 25-Aug-17  | 05-Jun-27     | 5,706            | 81,052.22                     | Fixed       |            | 12.2500          |                 |                 |                    | 104.4867                  |                |
| BONDS SELL/BUY BACK TRANSACTIONS                                   |              |            |               |                  |                               |             |            |                  |                 |                 |                    |                           |                |
| FND 10011070                                                       | KE7000000659 | 25-Aug-18  | 12-Dec-29     | 1,195            | 86,222.44                     | Fixed       |            | 12.2800          | 11.6600         | 106.728         | 101.833            | 101.3720                  | 400,000,000.00 |
| FND 10011070                                                       | KE7000000889 | 29-Jun-17  | 29-May-25     | 5,299            | 29,192.20                     | Fixed       |            | 12.2500          | 11.6500         | 99.3718         | 97.2983            | 90.1164                   | 100,000,000.00 |
| GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION |              |            |               |                  |                               |             |            |                  |                 |                 |                    |                           |                |
| FND 10011070                                                       | KE7000000217 | 12-Jan-21  | 09-Jun-23     | 696              | 55,860.26                     | Fixed       |            | 9.4860           |                 |                 |                    | 100.610                   | 1,200,000.00   |
| FND 10011070                                                       | KE7000000217 | 12-Jan-21  | 09-Jun-23     | 696              | 55,860.26                     | Fixed       |            | 9.4860           |                 |                 |                    | 100.610                   | 8,200,000.00   |
| FND 10011070                                                       | KE7000000216 | 17-Oct-18  | 04-Oct-28     | 1,892            | 54,034.09                     | Fixed       |            | 12.9200          |                 |                 |                    | 100.058                   | 1,000,000.00   |
| FND 10011070                                                       | KE7000000148 | 31-Mar-18  | 13-Mar-28     | 789              | 34,779.80                     | Fixed       |            | 12.9000          | 10.6001         | 110.7008        | 100.2746           | 1,000,000.00              |                |
| FND 10011070                                                       | KE7000000130 | 26-Sep-11  | 15-Sep-25     | 1,478            | 88,609.08                     | Fixed       |            | 12.8100          | 11.8600         | 108.6318        | 100.0588           | 2,300,000.00              |                |
| FND 10011070                                                       | KE7000000138 | 29-Mar-17  | 10-Jul-28     | 1,486            | 50,652.85                     | Fixed       |            | 12.3400          | 12.4000         | 99.2615         | 94.3248            | 14,000,000.00             |                |
| FND 10011070                                                       | KE7000000132 | 29-Jul-18  | 10-Jul-28     | 1,486            | 50,592.05                     | Fixed       |            | 12.3400          | 12.2000         | 101.8113        | 100.5621           | 100.1765                  | 300,000.00     |
| FND 10011070                                                       | KE7000000138 | 29-Jul-18  | 10-Jul-28     | 1,486            | 50,592.05                     | Fixed       |            | 12.3400          | 11.9800         | 105.9577        | 100.0588           | 100.1765                  | 30,000,000.00  |
| FND 10011070                                                       | KE7000000890 | 25-May-18  | 01-Nov-38     | 4,270            | 44,981.05                     | Fixed       |            | 10.0000          | 12.4000         | 100.4677        | 97.2328            | 94.1153                   | 20,000,000.00  |
| FND 10011070                                                       | KE7000000659 | 25-Aug-18  | 24-May-21     | 8,507            | 86,208.15                     | Fixed       |            | 12.0000          | 10.4000         | 100.1000        | 100.0000           | 4,000,000.00              |                |
| FND 10011070                                                       | KE7000000659 | 25-Aug-18  | 24-May-21     | 8,507            | 86,208.15                     | Fixed       |            | 12.0000          | 10.4000         | 100.1000        | 100.0000           | 4,000,000.00              |                |
| FND 10011070                                                       | KE7000000659 | 25-Aug-18  | 24-May-21     | 8,507            | 86,208.15                     | Fixed       |            | 12.0000          | 10.4000         | 100.1000        | 100.0000           | 4,000,000.00              |                |
| FND 10011070                                                       | KE7000000659 | 25-Aug-18  | 24-May-21     | 8,507            | 86,208.15                     | Fixed       |            | 12.0000          | 10.4000         | 100.1000        | 100.0000           | 4,000,000.00              |                |
| FND 10011070                                                       | KE7000000659 | 25-Aug-18  | 24-May-21     | 8,507            | 86,208.15                     | Fixed       |            | 12.0000          | 10.4000         | 100.1000        | 100.0000           | 4,000,000.00              |                |
| FND 10011070                                                       | KE7000000659 | 25-Aug-18  | 24-May-21     | 8,507            | 86,208.15                     | Fixed       |            | 12.0000          | 10.4000         | 100.1000        | 100.0000           | 4,000,000.00              |                |
| FND 10011070                                                       | KE7000000659 | 25-Aug-18  | 24-May-21     | 8,507            | 86,208.15                     | Fixed       |            | 12.0000          | 10.4000         | 100.1000        | 100.0000           | 4,000,000.00              |                |
| FND 10011070                                                       | KE7000000659 | 25-Aug-18  | 24-May-21     | 8,507            | 86,208.15                     | Fixed       |            | 12.0000          |                 |                 |                    |                           |                |