

| <div><div><div><div>NSE</div><div>nairobi securities exchange</div></div></div><div>BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE</div></div> |             |               |               |                  |                               |             |            |                  |                 |                 |                    | October 12, 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                                                                              |             |               |               |                  |                               |             |            |                  |                 |                 |                    |                           |             |
| TWO YEAR BONDS                                                                                                                                  |             |               |               |                  |                               |             |            |                  |                 |                 |                    |                           |             |
| FXD 1/2021/2Yr                                                                                                                                  |             | KE70000002217 | 11-Jan-21     | 09-Jan-23        | 454                           | 55,860.26   | Fixed      | 9.4860           |                 |                 | 101.0304           |                           |             |
| FIVE YEAR BONDS                                                                                                                                 |             |               |               |                  |                               |             |            |                  |                 |                 |                    |                           |             |
| FXD 1/2017/5Yr                                                                                                                                  |             | KE50000007434 | 28-Aug-17     | 22-Aug-22        | 314                           | 29,599.15   | Fixed      | 12.4650          |                 |                 | 102.9054           |                           |             |
| FXD 2/2017/5Yr                                                                                                                                  |             | KE50000007764 | 23-Oct-17     | 17-Oct-22        | 370                           | 20,712.10   | Fixed      | 12.5170          |                 |                 | 104.6245           |                           |             |
| FXD 1/2018/5Yr                                                                                                                                  |             | KE50000008218 | 26-Mar-18     | 20-Mar-23        | 524                           | 30,795.55   | Fixed      | 12.2990          |                 |                 | 105.0761           |                           |             |
| FXD 1/2019/5Yr                                                                                                                                  |             | KE50000009547 | 25-Feb-19     | 19-Feb-24        | 860                           | 65,082.22   | Fixed      | 11.3040          |                 |                 | 103.7160           |                           |             |
| FXD 2/2019/5Yr                                                                                                                                  |             | KE60000001096 | 13-May-19     | 06-May-24        | 937                           | 39,201.40   | Fixed      | 10.8720          |                 |                 | 102.5709           |                           |             |
| FXD 3/2019/5Yr                                                                                                                                  |             | KE60000005766 | 16-Dec-19     | 09-Dec-24        | 1,154                         | 45,012.60   | Fixed      | 11.4920          |                 |                 | 104.2368           |                           |             |
| FXD1/2020/5Yr                                                                                                                                   |             | KE60000008547 | 11-May-20     | 05-May-25        | 1,301                         | 30,121.88   | Fixed      | 11.6670          |                 |                 | 103.7964           |                           |             |
| TEN YEAR BONDS                                                                                                                                  |             |               |               |                  |                               |             |            |                  |                 |                 |                    |                           |             |
| FXD 1/2012/10Yr                                                                                                                                 | (Re-opened) | KE20000002358 | 25-Jun-12     | 13-Jun-22        | 244                           | 35,273.70   | Fixed      | 12.7050          |                 |                 | 104.0596           |                           |             |
| FXD 1/2013/10Yr                                                                                                                                 | (Re-opened) | KE20000006037 | 01-Jul-13     | 19-Jun-23        | 615                           | 39,248.20   | Fixed      | 12.3710          |                 |                 | 105.2025           |                           |             |
| FXD 1/2014/10Yr                                                                                                                                 | (Re-opened) | KE30000008890 | 25-May-15     | 15-Jan-24        | 825                           | 35,852.15   | Fixed      | 12.1800          |                 |                 | 105.1840           |                           |             |
| FXD 1/2016/10Yr                                                                                                                                 |             | KE50000006329 | 29-Aug-16     | 17-Aug-26        | 1,770                         | 18,306.45   | Fixed      | 15.0390          | 10.8000         | 117.7759        | 115.6688           | 152.8542                  | 150,000,000 |
| FXD 1/2017/10Yr                                                                                                                                 |             | KE50000007327 | 31-Jul-17     | 19-Jul-27        | 2,106                         | 35,174.40   | Fixed      | 12.9660          | 11.3700         | 109.3686        | 106.5902           | 101.5569                  | 300,000,000 |
| FXD 1/2018/10Yr                                                                                                                                 |             | KE50000008762 | 27-Aug-18     | 14-Aug-28        | 2,498                         | 40,584.60   | Fixed      | 12.6860          | 11.9500         | 105.0880        | 103.3454           | 100.8629                  | 250,000,000 |
| FXD 2/2018/10Yr                                                                                                                                 |             | KE50000009216 | 17-Dec-18     | 04-Dec-28        | 2,610                         | 54,034.49   | Fixed      | 12.5020          |                 |                 | 102.4860           |                           |             |
| FXD 1/2019/10Yr                                                                                                                                 |             | KE50000009653 | 25-Feb-19     | 12-Feb-29        | 2,680                         | 67,555.29   | Fixed      | 12.4380          |                 |                 | 102.0392           |                           |             |
| FXD 2/2019/10Yr                                                                                                                                 |             | KE50000009877 | 15-Apr-19     | 02-Apr-29        | 2,729                         | 51,325.00   | Fixed      | 12.3000          | 12.1500         | 100.7575        | 100.7237           | 101.1885                  | 500,000,000 |
| FXD 2/2019/10Yr                                                                                                                                 |             | KE50000009877 | 15-Apr-19     | 02-Apr-29        | 2,729                         | 51,325.00   | Fixed      | 12.3000          | 12.0500         | 101.2446        | 101.2108           | 101.1885                  | 500,000,000 |
| FXD 3/2019/10Yr                                                                                                                                 |             | KE60000004876 | 19-Aug-19     | 06-Aug-29        | 2,855                         | 45,005.05   | Fixed      | 11.5170          |                 |                 | 96.3306            |                           |             |
| FXD 4/2019/10Yr                                                                                                                                 |             | KE60000005659 | 25-Nov-19     | 12-Nov-29        | 2,953                         | 69,222.44   | Fixed      | 12.2800          |                 |                 | 101.0082           |                           |             |
| FIFTEEN YEAR BONDS                                                                                                                              |             |               |               |                  |                               |             |            |                  |                 |                 |                    |                           |             |
| FXD1/2007/15Yr                                                                                                                                  |             | KE10000001345 | 26-Mar-07     | 07-Mar-22        | 146                           | 3,654.60    | Fixed      | 14.5000          |                 |                 | 104.2729           |                           |             |
| FXD2/2007/15Yr                                                                                                                                  |             | KE10000001352 | 25-Jun-07     | 06-Jun-22        | 237                           | 32,682.60   | Fixed      | 13.5000          |                 |                 | 103.1362           |                           |             |
| FXD3/2007/15Yr                                                                                                                                  | (Re-opened) | KE10000001360 | 26-Nov-07     | 07-Nov-22        | 391                           | 32,958.10   | Fixed      | 12.5000          |                 |                 | 103.8929           |                           |             |
| FXD1/2008/15Yr                                                                                                                                  |             | KE10000001428 | 31-Mar-08     | 13-Mar-23        | 517                           | 34,789.80   | Fixed      | 12.5000          |                 |                 | 106.6192           |                           |             |
| FXD1/2009/15Yr                                                                                                                                  |             | KE40000003436 | 26-Oct-09     | 07-Oct-24        | 1,091                         | 31,952.45   | Fixed      | 12.5000          |                 |                 | 106.5274           |                           |             |
| FXD1/2010/15Yr                                                                                                                                  |             | KE40000003550 | 29-Mar-10     | 10-Mar-25        | 1,245                         | 27,693.90   | Fixed      | 10.2500          |                 |                 | 101.0039           |                           |             |
| FXD2/2010/15Yr                                                                                                                                  | (Re-opened) | KE20000001558 | 25-Apr-11     | 08-Dec-25        | 1,518                         | 24,532.51   | Fixed      | 9.0000           |                 |                 | 94.7055            |                           |             |
| FXD1/2012/15Yr                                                                                                                                  |             | KE40000003675 | 24-Sep-12     | 06-Sep-27        | 2,183                         | 81,551.44   | Fixed      | 11.0000          |                 |                 | 98.5016            |                           |             |
| FXD1/2013/15Yr                                                                                                                                  | (Re-opened) | KE40000003790 | 25-Feb-13     | 07-Feb-28        | 2,309                         | 49,124.18   | Fixed      | 11.2500          |                 |                 | 97.9867            |                           |             |
| FXD2/2013/15Yr                                                                                                                                  |             | KE40000003808 | 29-Apr-13     | 10-Apr-28        | 2,372                         | 66,103.06   | Fixed      | 12.0000          |                 |                 | 101.5569           |                           |             |
| FXD1/2018/15Yr                                                                                                                                  |             | KE50000008432 | 28-May-18     | 09-May-33        | 4,227                         | 76,457.90   | Fixed      | 12.6500          |                 |                 | 100.8629           |                           |             |
| FXD2/2018/15Yr                                                                                                                                  |             | KE50000008979 | 22-Oct-18     | 03-Oct-33        | 4,374                         | 29,064.35   | Fixed      | 12.7500          |                 |                 | 101.1962           |                           |             |
| FXD1/2019/15Yr                                                                                                                                  |             | KE50000009430 | 28-Jan-19     | 09-Jan-34        | 4,472                         | 80,809.08   | Fixed      | 12.8570          |                 |                 | 103.7405           |                           |             |
| FXD2/2019/15Yr                                                                                                                                  |             | KE60000001104 | 13-May-19     | 24-Apr-34        | 4,577                         | 64,147.57   | Fixed      | 12.7340          |                 |                 | 100.4265           |                           |             |
| FXD3/2019/15Yr                                                                                                                                  |             | KE60000001328 | 29-Jul-19     | 10-Jul-34        | 4,654                         | 50,552.95   | Fixed      | 12.3400          |                 |                 | 97.9528            |                           |             |
| FXD1/2020/15Yr                                                                                                                                  |             | KE60000007218 | 25-Feb-20     | 05-Feb-35        | 4,864                         | 50,893.00   | Fixed      | 12.7560          |                 |                 | 100.8110           |                           |             |
| TWENTY YEAR BOND                                                                                                                                |             |               |               |                  |                               |             |            |                  |                 |                 |                    |                           |             |
| FXD1/2008/20Yr                                                                                                                                  | (Re-opened) | KE10000001493 | 30-Jun-08     | 05-Jun-28        | 2,428                         | 38,145.10   | Fixed      | 13.7500          |                 |                 | 108.4854           |                           |             |
| FXD1/2011/20Yr                                                                                                                                  | (Re-opened) | KE20000002176 | 30-May-11     | 05-May-31        | 3,492                         | 33,822.97   | Fixed      | 10.0000          |                 |                 | 86.9701            |                           |             |
| FXD1/2012/20Yr                                                                                                                                  | (Re-opened) | KE40000003949 | 26-Nov-12     | 01-Nov-32        | 4,038                         | 56,884.79   | Fixed      | 12.0000          | 12.4000         | 102.4749        | 97.5958            | 500,000,000               |             |
| FXD1/2016/20Yr                                                                                                                                  |             | KE50000006543 | 26-Sep-16     | 01-Sep-36        | 5,438                         | 12,761.20   | Fixed      | 14.0000          |                 |                 | 97.0053            |                           |             |
| FXD1/2018/20Yr                                                                                                                                  |             | KE50000008325 | 26-Mar-18     | 01-Mar-38        | 5,984                         | 59,078.29   | Fixed      | 13.2000          |                 |                 | 100.6122           |                           |             |
| FXD2/2018/20Yr                                                                                                                                  |             | KE50000008655 | 30-Jul-18     | 05-Jul-38        | 6,110                         | 88,905.11   | Fixed      | 13.2000          |                 |                 | 101.9944           |                           |             |
| FXD1/2019/20Yr                                                                                                                                  |             | KE50000009984 | 15-Apr-19     | 21-Mar-39        | 6,369                         | 66,006.45   | Fixed      | 12.8730          | 13.1500         | 98.1547         | 98.1193            | 97.9666                   | 250,000,000 |
| FXD1/2021/20Yr                                                                                                                                  |             | KE70000005210 | 16-Aug-21     | 22-Jul-41        | 7,251                         | 39,539.41   | Fixed      | 13.4440          |                 |                 | 100.2602           |                           |             |
| TWENTY FIVE YEAR BOND                                                                                                                           |             |               |               |                  |                               |             |            |                  |                 |                 |                    |                           |             |
| FXD1/2010/25Yr                                                                                                                                  | (Re-opened) | KE40000003089 | 28-Jun-10     | 28-May-35        | 4,976                         | 20,192.50   | Fixed      | 11.2500          |                 |                 | 96.2600            |                           |             |
| FXD1/2018/25Yr                                                                                                                                  |             | KE50000008549 | 25-Jun-18     | 25-May-43        | 7,895                         | 86,258.15   | Fixed      | 13.4000          |                 |                 | 105.8520           |                           |             |
| FXD1/2021/25Yr                                                                                                                                  |             | KE70000003652 | 10-May-21     | 09-Apr-46        | 8,945                         | 14,246.10   | Fixed      | 13.9240          |                 |                 | 103.2678           |                           |             |
| THIRTY YEAR BOND                                                                                                                                |             |               |               |                  |                               |             |            |                  |                 |                 |                    |                           |             |
| SDB 1/2011/30Yr                                                                                                                                 | (Re-opened) | KE20000002135 | 28-Feb-11     | 21-Jan-41        | 7,041                         | 28,144.70   | Fixed      | 12.0000          |                 |                 | 91.1930            |                           |             |
| INFRASTRUCTURE BONDS                                                                                                                            |             |               |               |                  |                               |             |            |                  |                 |                 |                    |                           |             |
| IFB 2/2009/12Yr                                                                                                                                 |             | KE40000003204 | 07-Dec-09     | 22-Nov-21        | 41                            | 5,388.33    | Fixed      | 12.0000          |                 |                 | 101.5126           |                           |             |
| IFB 1/2011/12Yr                                                                                                                                 |             | KE20000002242 | 03-Oct-11     | 18-Sep-23        | 706                           | 11,735.50   | Fixed      | 12.0000          |                 |                 | 105.7745           |                           |             |
| IFB 1/2013/12Yr                                                                                                                                 |             | KE30000008130 | 30-Sep-13     | 15-Sep-25        | 1,462                         | 16,060.21   | Fixed      | 11.0000          |                 |                 | 106.5650           |                           |             |
| IFB 1/2014/12Yr                                                                                                                                 |             | KE40000001109 | 27-Oct-14     | 12-Oct-26        | 1,854                         | 27,045.95   | Fixed      | 11.0000          |                 |                 | 103.8757           |                           |             |
| IFB 1/2015/9Yr                                                                                                                                  |             | KE50000004100 | 14-Dec-15     | 02-Dec-24        | 1,147                         | 25,119.55   | Fixed      | 11.0000          |                 |                 | 102.0264           |                           |             |
| IFB 1/2015/12Yr                                                                                                                                 |             | KE40000001653 | 30-Mar-15     | 15-Mar-27        | 1,980                         | 51,192.20   | Fixed      | 11.0000          |                 |                 | 105.0781           |                           |             |
| IFB 1/2016/9Yr                                                                                                                                  |             | KE50000004654 | 23-May-16     | 12-May-25        | 1,308                         | 28,035.40   | Fixed      | 12.5000          |                 |                 | 109.0230           |                           |             |
| IFB 1/2016/15Yr                                                                                                                                 |             | KE50000006659 | 24-Oct-16     | 06-Oct-31        | 3,674                         | 40,029.65   | Fixed      | 12.0000          |                 |                 | 105.1908           |                           |             |
| IFB 1/2017/12Yr                                                                                                                                 |             | KE50000006980 | 27-Feb-17     | 12-Feb-29        | 2,680                         | 14,330.40   | Fixed      | 12.5000          |                 |                 | 109.2570           |                           |             |
| IFB 1/2017/7Yr                                                                                                                                  |             | KE50000007988 | 27-Nov-17     | 18-Nov-24        | 1,133                         | 41,469.45   | Fixed      | 12.5000          |                 |                 | 106.3432           |                           |             |
| IFB 1/2018/15Yr                                                                                                                                 |             | KE50000008093 | 29-Jan-18     | 10-Jan-33        | 4,108                         | 41,184.80   | Fixed      | 12.5000          |                 |                 | 106.2897           |                           |             |
| IFB 1/2018/20Yr                                                                                                                                 |             | KE50000009109 | 19-Nov-18     | 25-Oct-38        | 6,222                         | 36,787.30   | Fixed      | 11.9500          |                 |                 | 105.0157           |                           |             |
| IFB 1/2018/25Yr                                                                                                                                 |             | KE50000009760 | 25-Mar-19     | 22-Feb-44        | 8,168                         | 16,828.05   | Fixed      | 12.2000          |                 |                 | 96.7988            |                           |             |
| IFB 1/2019/16Yr                                                                                                                                 |             | KE60000005543 | 28-Oct-19     | 08-Oct-35        | 5,109                         | 71,028.55   | Fixed      | 11.7500          |                 |                 | 98.5189            |                           |             |
| IFB 1/2020/9Yr                                                                                                                                  |             | KE60000008430 | 15-Apr-20     | 02-Apr-29        | 2,729                         | 74,397.29   | Fixed      | 10.8500          |                 |                 | 100.3888           |                           |             |
| IFB 1/2020/6Yr                                                                                                                                  |             | KE60000008653 | 03-Jun-20     | 25-May-26        | 1,686                         | 19,275.46   | Fixed      | 10.2000          |                 |                 | 103.7535           |                           |             |
| IFB 1/2020/11Yr                                                                                                                                 |             | KE60000009545 | 24-Aug-20     | 11-Aug-31        | 3,618                         | 78,639.89   | Fixed      | 10.9000          | 11.0000         | 100.9874        | 99.4901            | 50,000,000                |             |
| IFB 1/2020/11Yr                                                                                                                                 |             | KE60000009545 | 24-Aug-20     | 11-Aug-31        | 3,618                         | 78,639.89   | Fixed      | 10.9000          | 10.0000         | 105.9521        | 104.4548           | 100,000,000               |             |
| IFB 1/2021/16Yr                                                                                                                                 |             | KE70000002324 | 25-Jan-21     | 05-Jan-37        | 5,564                         | 81,052.52   | Fixed      | 12.2570          |                 |                 | 99.7008            |                           |             |
| IFB 1/2021/18Yr                                                                                                                                 |             | KE70000003546 | 12-Apr-21     | 21-Mar-39        | 6,369                         | 81,941.63   | Fixed      | 12.6670          |                 |                 | 103.1969           |                           |             |
| IFB 1/2021/21Yr                                                                                                                                 |             | KE70000005327 | 13-Sep-21     | 18-Aug-42        | 7,643                         | 106,752.53  | Fixed      | 12.7370          | 12.5000         | 102.5253        | 101.5105           | 100,000,000               |             |
| IFB 1/2021/21Yr                                                                                                                                 |             | KE70000005327 | 13-Sep-21     | 18-Aug-42        | 7,643                         | 106,752.53  | Fixed      | 12.7370          | 12.4000         | 102.6239        | 102.1743           | 50,500,000                |             |
| IFB 1/2021/21Yr                                                                                                                                 |             | KE70000005327 | 13-Sep-21     |                  |                               |             |            |                  |                 |                 |                    |                           |             |