

| <div><div><div><div>NSE</div><div>h Nairobi</div><div>Securities</div><div>Exchange</div></div><div><div>BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE</div></div></div></div> <div><div>October 22, 2021</div></div> |             |              |               |                  |                               |             |            |                  |                 |                 |                    |                           |
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| 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                                                                                                                                                                                                          |             | KE7000002217 | 11-Jan-21     | 09-Jan-23        | 444                           | 55,860.26   | Fixed      | 9.4860           |                 |                 | 101.0304           |                           |
| FIVE YEAR BONDS                                                                                                                                                                                                         |             |              |               |                  |                               |             |            |                  |                 |                 |                    |                           |
| FXD 1/2017/5Yr                                                                                                                                                                                                          |             | KE5000007434 | 28-Aug-17     | 22-Aug-22        | 304                           | 29,599.15   | Fixed      | 12.4650          |                 |                 | 102.9054           |                           |
| FXD 2/2017/5Yr                                                                                                                                                                                                          |             | KE5000007764 | 23-Oct-17     | 17-Oct-22        | 360                           | 20,712.10   | Fixed      | 12.5170          |                 |                 | 104.6245           |                           |
| FXD 1/2018/5Yr                                                                                                                                                                                                          |             | KE5000008218 | 26-Mar-18     | 20-Mar-23        | 514                           | 30,795.55   | Fixed      | 12.2990          |                 |                 | 105.0761           |                           |
| FXD 1/2019/5Yr                                                                                                                                                                                                          |             | KE5000009547 | 25-Feb-19     | 19-Feb-24        | 850                           | 65,082.22   | Fixed      | 11.3040          |                 |                 | 103.7160           |                           |
| FXD 2/2019/5Yr                                                                                                                                                                                                          |             | KE6000001096 | 13-May-19     | 06-May-24        | 927                           | 39,201.40   | Fixed      | 10.8720          |                 |                 | 102.5709           |                           |
| FXD 3/2019/5Yr                                                                                                                                                                                                          |             | KE6000005766 | 16-Dec-19     | 09-Dec-24        | 1,144                         | 45,012.60   | Fixed      | 11.4920          |                 |                 | 104.2368           |                           |
| FXD1/2020/5Yr                                                                                                                                                                                                           |             | KE6000008547 | 11-May-20     | 05-May-25        | 1,291                         | 30,121.88   | Fixed      | 11.6670          |                 |                 | 103.7964           |                           |
| TEN YEAR BONDS                                                                                                                                                                                                          |             |              |               |                  |                               |             |            |                  |                 |                 |                    |                           |
| FXD 1/2012/10Yr                                                                                                                                                                                                         | (Re-opened) | KE2000002358 | 25-Jun-12     | 13-Jun-22        | 234                           | 35,273.70   | Fixed      | 12.7050          |                 |                 | 102.6878           |                           |
| FXD 1/2013/10Yr                                                                                                                                                                                                         | (Re-opened) | KE2000006037 | 01-Jul-13     | 19-Jun-23        | 605                           | 39,248.20   | Fixed      | 12.3710          |                 |                 | 104.1580           |                           |
| FXD 1/2014/10Yr                                                                                                                                                                                                         | (Re-opened) | KE3000008890 | 25-May-15     | 15-Jan-24        | 815                           | 35,852.15   | Fixed      | 12.1800          |                 |                 | 104.9572           |                           |
| FXD 1/2016/10Yr                                                                                                                                                                                                         |             | KE5000006329 | 29-Aug-16     | 17-Aug-26        | 1,760                         | 18,306.45   | Fixed      | 15.0390          | 10.9000         | 117.6774        | 115.6688           | 200,000,000               |
| FXD 1/2017/10Yr                                                                                                                                                                                                         |             | KE5000007327 | 31-Jul-17     | 19-Jul-27        | 2,096                         | 35,174.40   | Fixed      | 12.9660          |                 |                 | 106.6270           |                           |
| FXD 1/2018/10Yr                                                                                                                                                                                                         |             | KE5000008762 | 27-Aug-18     | 14-Aug-28        | 2,488                         | 40,584.60   | Fixed      | 12.6860          |                 |                 | 104.0523           |                           |
| FXD 2/2018/10Yr                                                                                                                                                                                                         |             | KE5000009216 | 17-Dec-18     | 04-Dec-28        | 2,600                         | 54,034.49   | Fixed      | 12.5020          |                 |                 | 102.4860           |                           |
| FXD 1/2019/10Yr                                                                                                                                                                                                         |             | KE5000009653 | 25-Feb-19     | 12-Feb-29        | 2,670                         | 67,555.29   | Fixed      | 12.4380          |                 |                 | 102.0392           |                           |
| FXD 2/2019/10Yr                                                                                                                                                                                                         |             | KE5000009877 | 15-Apr-19     | 02-Apr-29        | 2,719                         | 51,325.00   | Fixed      | 12.3000          |                 |                 | 101.2108           |                           |
| FXD 3/2019/10Yr                                                                                                                                                                                                         |             | KE6000004876 | 19-Aug-19     | 06-Aug-29        | 2,845                         | 45,005.05   | Fixed      | 11.5170          |                 |                 | 96.3306            |                           |
| FXD 4/2019/10Yr                                                                                                                                                                                                         |             | KE6000005659 | 25-Nov-19     | 12-Nov-29        | 2,943                         | 69,222.44   | Fixed      | 12.2800          |                 |                 | 101.0082           |                           |
| FIFTEEN YEAR BONDS                                                                                                                                                                                                      |             |              |               |                  |                               |             |            |                  |                 |                 |                    |                           |
| FXD1/2007/15Yr                                                                                                                                                                                                          |             | KE1000001345 | 26-Mar-07     | 07-Mar-22        | 136                           | 3,654.60    | Fixed      | 14.5000          |                 |                 | 104.2729           |                           |
| FXD2/2007/15Yr                                                                                                                                                                                                          |             | KE1000001352 | 25-Jun-07     | 06-Jun-22        | 227                           | 32,682.60   | Fixed      | 13.5000          |                 |                 | 103.5323           |                           |
| FXD3/2007/15Yr                                                                                                                                                                                                          | (Re-opened) | KE1000001360 | 26-Nov-07     | 07-Nov-22        | 381                           | 32,958.10   | Fixed      | 12.5000          | 9.6000          | 108.5616        | 102.7924           | 350,000,000               |
| FXD1/2008/15Yr                                                                                                                                                                                                          |             | KE1000001428 | 31-Mar-08     | 13-Mar-23        | 507                           | 34,789.80   | Fixed      | 12.5000          |                 |                 | 104.2085           |                           |
| FXD1/2009/15Yr                                                                                                                                                                                                          |             | KE4000003436 | 26-Oct-09     | 07-Oct-24        | 1,081                         | 31,952.45   | Fixed      | 12.5000          |                 |                 | 106.5274           |                           |
| FXD1/2010/15Yr                                                                                                                                                                                                          |             | KE4000003550 | 29-Mar-10     | 10-Mar-25        | 1,235                         | 27,693.90   | Fixed      | 10.2500          |                 |                 | 101.0039           |                           |
| FXD2/2010/15Yr                                                                                                                                                                                                          | (Re-opened) | KE2000011558 | 25-Apr-11     | 08-Dec-25        | 1,508                         | 24,532.51   | Fixed      | 9.0000           |                 |                 | 94.7055            |                           |
| FXD1/2012/15Yr                                                                                                                                                                                                          |             | KE4000003675 | 24-Sep-12     | 06-Sep-27        | 2,183                         | 81,551.44   | Fixed      | 11.0000          |                 |                 | 97.8758            |                           |
| FXD1/2013/15Yr                                                                                                                                                                                                          | (Re-opened) | KE4000003790 | 25-Feb-13     | 07-Feb-28        | 2,299                         | 72,000.81   | Fixed      | 11.2500          | 11.9000         | 99.2029         | 97.1322            | 150,000,000               |
| FXD1/2013/15Yr                                                                                                                                                                                                          | (Re-opened) | KE4000003790 | 25-Feb-13     | 07-Feb-28        | 2,299                         | 72,000.81   | Fixed      | 11.2500          | 11.8700         | 99.3313         | 97.2606            | 240,000,000               |
| FXD2/2013/15Yr                                                                                                                                                                                                          |             | KE4000003808 | 29-Apr-13     | 10-Apr-28        | 2,362                         | 66,103.06   | Fixed      | 12.0000          |                 |                 | 101.5569           |                           |
| FXD1/2018/15Yr                                                                                                                                                                                                          |             | KE5000008432 | 28-May-18     | 09-May-33        | 4,217                         | 76,457.90   | Fixed      | 12.6500          |                 |                 | 100.8629           |                           |
| FXD2/2018/15Yr                                                                                                                                                                                                          |             | KE5000008879 | 22-Oct-18     | 03-Oct-33        | 4,364                         | 29,064.35   | Fixed      | 12.7500          |                 |                 | 101.1962           |                           |
| FXD1/2019/15Yr                                                                                                                                                                                                          |             | KE5000009430 | 28-Jan-19     | 09-Jan-34        | 4,462                         | 80,809.08   | Fixed      | 12.8570          |                 |                 | 103.7405           |                           |
| FXD2/2019/15Yr                                                                                                                                                                                                          |             | KE6000001104 | 13-May-19     | 24-Apr-34        | 4,567                         | 64,147.57   | Fixed      | 12.7340          |                 |                 | 100.4265           |                           |
| FXD3/2019/15Yr                                                                                                                                                                                                          |             | KE6000001328 | 29-Jul-19     | 10-Jul-34        | 4,644                         | 53,820.24   | Fixed      | 12.3400          | 12.8000         | 100.0798        | 97.0965            | 120,000,000               |
| FXD1/2020/15Yr                                                                                                                                                                                                          |             | KE6000007218 | 25-Feb-20     | 05-Feb-35        | 4,854                         | 50,883.00   | Fixed      | 12.7560          |                 |                 | 100.8110           |                           |
| TWENTY YEAR BOND                                                                                                                                                                                                        |             |              |               |                  |                               |             |            |                  |                 |                 |                    |                           |
| FXD1/2008/20Yr                                                                                                                                                                                                          | (Re-opened) | KE1000001493 | 30-Jun-08     | 05-Jun-28        | 2,418                         | 38,145.10   | Fixed      | 13.7500          |                 |                 | 108.4854           |                           |
| FXD1/2011/20Yr                                                                                                                                                                                                          | (Re-opened) | KE2000002176 | 30-May-11     | 05-May-31        | 3,482                         | 33,822.97   | Fixed      | 10.0000          |                 |                 | 87.5028            |                           |
| FXD1/2012/20Yr                                                                                                                                                                                                          | (Re-opened) | KE4000003949 | 26-Nov-12     | 01-Nov-32        | 4,028                         | 56,884.79   | Fixed      | 12.0000          |                 |                 | 98.7789            |                           |
| FXD1/2016/20Yr                                                                                                                                                                                                          |             | KE5000006543 | 26-Sep-16     | 01-Sep-36        | 5,428                         | 12,761.20   | Fixed      | 14.0000          |                 |                 | 97.0053            |                           |
| FXD1/2018/20Yr                                                                                                                                                                                                          |             | KE5000008325 | 26-Mar-18     | 01-Mar-38        | 5,974                         | 59,078.29   | Fixed      | 13.2000          |                 |                 | 100.6122           |                           |
| FXD2/2018/20Yr                                                                                                                                                                                                          |             | KE5000008655 | 30-Jul-18     | 05-Jul-38        | 6,100                         | 88,905.11   | Fixed      | 13.2000          |                 |                 | 101.9944           |                           |
| FXD1/2019/20Yr                                                                                                                                                                                                          |             | KE5000009984 | 15-Apr-19     | 21-Mar-39        | 6,359                         | 66,006.45   | Fixed      | 12.8730          |                 |                 | 98.4532            |                           |
| FXD1/2021/20Yr                                                                                                                                                                                                          |             | KE7000005210 | 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) | KE4000003089 | 28-Jun-10     | 28-May-35        | 4,966                         | 20,192.50   | Fixed      | 11.2500          |                 |                 | 96.2600            |                           |
| FXD1/2018/25Yr                                                                                                                                                                                                          |             | KE5000008549 | 25-Jun-18     | 25-May-43        | 7,885                         | 86,258.15   | Fixed      | 13.4000          |                 |                 | 105.8520           |                           |
| FXD1/2021/25Yr                                                                                                                                                                                                          |             | KE7000003652 | 10-May-21     | 09-Apr-46        | 8,935                         | 67,827.38   | Fixed      | 13.9240          | 13.7750         | 107.3324        | 101.0207           | 100,000,000               |
| FXD1/2021/25Yr                                                                                                                                                                                                          |             | KE7000003652 | 10-May-21     | 09-Apr-46        | 8,935                         | 67,827.38   | Fixed      | 13.9240          | 13.5750         | 108.7608        | 102.4491           | 50,000,000                |
| THIRTY YEAR BOND                                                                                                                                                                                                        |             |              |               |                  |                               |             |            |                  |                 |                 |                    |                           |
| SDB 1/2011/30Yr                                                                                                                                                                                                         | (Re-opened) | KE2000002135 | 28-Feb-11     | 21-Jan-41        | 7,031                         | 28,144.70   | Fixed      | 12.0000          |                 |                 | 91.1930            |                           |
| INFRASTRUCTURE BONDS                                                                                                                                                                                                    |             |              |               |                  |                               |             |            |                  |                 |                 |                    |                           |
| IFB 2/2009/12Yr                                                                                                                                                                                                         |             | KE4000003204 | 07-Dec-09     | 22-Nov-21        | 31                            | 5,388.33    | Fixed      | 12.0000          |                 |                 | 100.2999           |                           |
| IFB 1/2011/12Yr                                                                                                                                                                                                         |             | KE2000002242 | 03-Oct-11     | 18-Sep-23        | 696                           | 11,735.50   | Fixed      | 12.0000          |                 |                 | 105.7745           |                           |
| IFB 1/2012/12Yr                                                                                                                                                                                                         |             | KE3000001130 | 30-Sep-13     | 15-Sep-25        | 1,462                         | 16,060.21   | Fixed      | 11.0000          |                 |                 | 105.5650           |                           |
| IFB 1/2014/12Yr                                                                                                                                                                                                         |             | KE4000001109 | 27-Oct-14     | 12-Oct-26        | 1,854                         | 27,045.95   | Fixed      | 11.0000          |                 |                 | 103.8757           |                           |
| IFB 1/2015/9Yr                                                                                                                                                                                                          |             | KE5000004100 | 14-Dec-15     | 02-Dec-24        | 1,137                         | 25,119.55   | Fixed      | 11.0000          |                 |                 | 103.2471           |                           |
| IFB 1/2015/12Yr                                                                                                                                                                                                         |             | KE4000001053 | 30-Mar-15     | 15-Mar-27        | 1,970                         | 51,192.20   | Fixed      | 11.0000          |                 |                 | 105.0781           |                           |
| IFB 1/2016/9Yr                                                                                                                                                                                                          |             | KE5000004654 | 23-May-16     | 12-May-25        | 1,298                         | 28,035.40   | Fixed      | 12.5000          |                 |                 | 107.8261           |                           |
| IFB 1/2016/15Yr                                                                                                                                                                                                         |             | KE5000006659 | 24-Oct-16     | 06-Oct-31        | 3,674                         | 40,029.65   | Fixed      | 12.0000          |                 |                 | 105.1908           |                           |
| IFB 1/2017/12Yr                                                                                                                                                                                                         |             | KE5000006980 | 27-Feb-17     | 12-Feb-29        | 2,670                         | 14,330.40   | Fixed      | 12.5000          |                 |                 | 109.2570           |                           |
| IFB 1/2017/7Yr                                                                                                                                                                                                          |             | KE5000007988 | 27-Nov-17     | 18-Nov-24        | 1,123                         | 41,469.45   | Fixed      | 12.5000          |                 |                 | 106.3432           |                           |
| IFB 1/2018/15Yr                                                                                                                                                                                                         |             | KE5000008093 | 29-Jan-18     | 10-Jan-33        | 4,098                         | 41,184.80   | Fixed      | 12.5000          |                 |                 | 106.2897           |                           |
| IFB 1/2018/20Yr                                                                                                                                                                                                         |             | KE5000009109 | 19-Nov-18     | 25-Oct-38        | 6,212                         | 36,787.30   | Fixed      | 11.9500          |                 |                 | 105.0157           |                           |
| IFB 1/2019/25Yr                                                                                                                                                                                                         |             | KE5000009760 | 25-Mar-19     | 22-Feb-44        | 8,158                         | 16,828.65   | Fixed      | 12.2000          |                 |                 | 96.7988            |                           |
| IFB 1/2019/16Yr                                                                                                                                                                                                         |             | KE6000005543 | 28-Oct-19     | 08-Oct-35        | 5,099                         | 71,028.55   | Fixed      | 11.7500          |                 |                 | 98.4788            |                           |
| IFB 1/2020/9Yr                                                                                                                                                                                                          |             | KE6000008430 | 15-Apr-20     | 02-Apr-29        | 2,719                         | 74,397.29   | Fixed      | 10.8500          |                 |                 | 100.1943           |                           |
| IFB 1/2020/6Yr                                                                                                                                                                                                          |             | KE6000008653 | 03-Jun-20     | 25-May-26        | 1,676                         | 19,275.46   | Fixed      | 10.2000          |                 |                 | 103.7535           |                           |
| IFB 1/2020/11Yr                                                                                                                                                                                                         |             | KE6000009545 | 24-Aug-20     | 11-Aug-31        | 3,618                         | 78,639.89   | Fixed      | 10.9000          |                 |                 | 104.4548           |                           |
| IFB 1/2021/16Yr                                                                                                                                                                                                         |             | KE7000002324 | 25-Jan-21     | 05-Jan-37        | 5,554                         | 81,052.52   | Fixed      | 12.2570          |                 |                 | 99.7008            |                           |
| IFB 1/2021/18Yr                                                                                                                                                                                                         |             | KE7000003546 | 12-Apr-21     | 21-Mar-39        | 6,359                         | 81,941.63   | Fixed      | 12.6670          |                 |                 | 100.6458           |                           |
| IFB 1/2021/21Yr                                                                                                                                                                                                         |             | KE7000005327 | 13-Sep-21     | 18-Aug-42        | 7,643                         | 106,752.53  | Fixed      | 12.7370          | 12.6500         | 101.8910        | 100.5263           | 200,000,000               |
| IFB 1/2021/21Yr                                                                                                                                                                                                         |             | KE7000005327 | 13-Sep-21     | 18-Aug-42        | 7,643                         | 106,752.53  | Fixed      | 12.7370          | 12.6000         | 102.2148        | 105.7790           | 300,000,000               |
| IFB 1/2021/21Yr                                                                                                                                                                                                         |             | KE7000005327 | 13-Sep-21     | 18-Aug-42        | 7,643                         | 106,752.53  | Fixed      | 12.7370          | 12.5750         | 102.3773        | 1                  |                           |