

| BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE                    |              |            |               |               |                                  |             |                     |                      |                    |                    |                       |                           |                   | February 14, 2023 |
|--------------------------------------------------------------------|--------------|------------|---------------|---------------|----------------------------------|-------------|---------------------|----------------------|--------------------|--------------------|-----------------------|---------------------------|-------------------|-------------------|
| Issue No.                                                          | ISIN CODE    | Issue Date | Maturity Date | Denom<br>Type | Outstanding Value<br>in millions | Coupon Rate | Coupon<br>Yield (%) | Implied<br>Yield (%) | Dirty<br>Price (%) | Clean<br>Price (%) | Previous<br>Price (%) | TSD Value<br>Traded (shs) | February 14, 2023 |                   |
| GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS ABOVE KES 50 MILLION |              |            |               |               |                                  |             |                     |                      |                    |                    |                       |                           |                   | February 14, 2023 |
| THREE YEAR BONDS                                                   |              |            |               |               |                                  |             |                     |                      |                    |                    |                       |                           |                   |                   |
| KAG1000000001                                                      | KE7000000001 | 11-Apr-22  | 07-Apr-25     | 751           | 88,027.08                        | Fixed       |                     |                      | 11.7880            |                    |                       | 98.833                    |                   |                   |
| FIVE YEAR BONDS                                                    |              |            |               |               |                                  |             |                     |                      |                    |                    |                       |                           |                   |                   |
| KAG1000000002                                                      | KE7000000002 | 26-Mar-18  | 26-Mar-21     | 26            | 26,208.55                        | Fixed       |                     |                      | 12.2886            | 9.2000             | 100.2016              | 100.2002                  | 100.1764          |                   |
| KAG1000000003                                                      | KE7000000003 | 29-Feb-18  | 13-Feb-21     | 101           | 82,289.83                        | Fixed       |                     |                      | 11.3945            |                    |                       | 100.608                   |                   |                   |
| KAG1000000004                                                      | KE7000000004 | 13-Mar-18  | 08-Mar-21     | 497           | 39,201.45                        | Fixed       |                     |                      | 10.4726            |                    |                       | 98.374                    |                   |                   |
| KAG1000000005                                                      | KE7000000005 | 16-Mar-18  | 08-Mar-21     | 884           | 44,683.83                        | Fixed       |                     |                      | 11.4621            |                    |                       | 99.861                    |                   |                   |
| KAG1000000006                                                      | KE7000000006 | 11-Mar-22  | 05-Mar-25     | 111           | 103,809.22                       | Fixed       |                     |                      | 11.8675            | 11.8900            | 103.3839              | 100.0102                  | 98.001            |                   |
| KAG1000000007                                                      | KE7000000007 | 13-Mar-21  | 28-Mar-24     | 1,384         | 86,673.85                        | Fixed       |                     |                      | 11.4774            |                    |                       | 99.361                    |                   |                   |
| TEN YEAR BONDS                                                     |              |            |               |               |                                  |             |                     |                      |                    |                    |                       |                           |                   |                   |
| KAG1000000008                                                      | KE7000000008 | 01-Mar-18  | 19-Mar-28     | 125           | 39,488.20                        | Fixed       |                     |                      | 12.8730            | 10.1000            | 102.4928              | 100.7104                  | 103.8601          |                   |
| KAG1000000009                                                      | KE7000000009 | 29-Mar-18  | 15-Mar-21     | 105           | 80,802.15                        | Fixed       |                     |                      | 12.1800            |                    |                       | 103.862                   |                   |                   |
| KAG1000000010                                                      | KE7000000010 | 29-Mar-18  | 17-Mar-21     | 1,080         | 18,846.45                        | Fixed       |                     |                      | 10.8886            |                    |                       | 100.173                   |                   |                   |
| KAG1000000011                                                      | KE7000000011 | 31-Mar-17  | 19-Mar-27     | 1,616         | 36,801.57                        | Fixed       |                     |                      | 12.8600            |                    |                       | 98.001                    |                   |                   |
| KAG1000000012                                                      | KE7000000012 | 27-Mar-18  | 14-Mar-21     | 3,000         | 40,000.00                        | Fixed       |                     |                      | 12.0000            |                    |                       | 95.000                    |                   |                   |
| KAG1000000013                                                      | KE7000000013 | 17-Feb-18  | 05-Feb-21     | 2,102         | 87,212.05                        | Fixed       |                     |                      | 12.0000            |                    |                       | 95.801                    |                   |                   |
| KAG1000000014                                                      | KE7000000014 | 24-Feb-18  | 14-Feb-21     | 3,180         | 87,244.45                        | Fixed       |                     |                      | 11.5175            |                    |                       | 95.871                    |                   |                   |
| KAG1000000015                                                      | KE7000000015 | 15-Feb-18  | 05-Feb-21     | 2,229         | 80,201.26                        | Fixed       |                     |                      | 12.0000            |                    |                       | 94.174                    |                   |                   |
| KAG1000000016                                                      | KE7000000016 | 19-Mar-18  | 08-Mar-21     | 2,905         | 89,244.45                        | Fixed       |                     |                      | 11.5175            |                    |                       | 95.000                    |                   |                   |
| KAG1000000017                                                      | KE7000000017 | 24-Feb-18  | 14-Feb-21     | 2,483         | 80,272.85                        | Fixed       |                     |                      | 12.0000            |                    |                       | 95.794                    |                   |                   |
| KAG1000000018                                                      | KE7000000018 | 16-Mar-22  | 10-Mar-25     | 3,900         | 80,726.35                        | Fixed       |                     |                      | 13.0000            |                    |                       | 95.000                    |                   |                   |
| KAG1000000019                                                      | KE7000000019 | 19-Feb-22  | 31-Mar-25     | 2,229         | 9,270.24                         | Fixed       |                     |                      | 14.1010            | 14.1000            | 90.8500               | 93.6461                   | 100.000.000       |                   |
| FIFTEEN YEAR BONDS                                                 |              |            |               |               |                                  |             |                     |                      |                    |                    |                       |                           |                   |                   |
| KAG1000000020                                                      | KE7000000020 | 31-Mar-08  | 13-Mar-21     | 27            | 34,200.85                        | Fixed       |                     |                      | 12.0000            | 8.8000             | 100.5285              | 100.2002                  | 100.2395          |                   |
| KAG1000000021                                                      | KE7000000021 | 31-Mar-08  | 13-Mar-21     | 27            | 34,200.85                        | Fixed       |                     |                      | 12.0000            | 8.8000             | 100.5400              | 100.2002                  | 100.2395          |                   |
| KAG1000000022                                                      | KE7000000022 | 26-Mar-08  | 07-Oct-24     | 601           | 21,801.45                        | Fixed       |                     |                      | 12.0000            |                    |                       | 100.000                   |                   |                   |
| KAG1000000023                                                      | KE7000000023 | 29-Mar-18  | 10-Mar-21     | 701           | 27,800.00                        | Fixed       |                     |                      | 12.0000            |                    |                       | 96.196                    |                   |                   |
| KAG1000000024                                                      | KE7000000024 | 29-Mar-18  | 08-Mar-21     | 1,028         | 20,100.88                        | Fixed       |                     |                      | 8.0000             |                    |                       | 91.001                    |                   |                   |
| KAG1000000025                                                      | KE7000000025 | 29-Mar-18  | 08-Mar-21     | 1,080         | 80,000.00                        | Fixed       |                     |                      | 11.0000            |                    |                       | 91.001                    |                   |                   |
| KAG1000000026                                                      | KE7000000026 | 29-Feb-17  | 07-Feb-21     | 1,219         | 78,001.05                        | Fixed       |                     |                      | 11.2000            |                    |                       | 91.017                    |                   |                   |
| KAG1000000027                                                      | KE7000000027 | 29-Mar-18  | 13-Mar-21     | 1,080         | 78,001.05                        | Fixed       |                     |                      | 12.7000            |                    |                       | 90.001                    |                   |                   |
| KAG1000000028                                                      | KE7000000028 | 29-Mar-18  | 08-Mar-21     | 3,727         | 78,001.05                        | Fixed       |                     |                      | 12.0000            |                    |                       | 100.001                   |                   |                   |
| KAG1000000029                                                      | KE7000000029 | 22-Oct-18  | 13-Oct-21     | 1,080         | 24,111.75                        | Fixed       |                     |                      | 12.7000            |                    |                       | 90.001                    |                   |                   |
| KAG1000000030                                                      | KE7000000030 | 29-Mar-18  | 07-Mar-21     | 3,082         | 79,000.00                        | Fixed       |                     |                      | 12.0075            |                    |                       | 101.804                   |                   |                   |
| KAG1000000031                                                      | KE7000000031 | 13-Mar-18  | 24-Mar-21     | 1,080         | 81,647.75                        | Fixed       |                     |                      | 12.0000            |                    |                       | 93.804                    |                   |                   |
| KAG1000000032                                                      | KE7000000032 | 29-Mar-18  | 10-Mar-21     | 3,184         | 53,333.85                        | Fixed       |                     |                      | 12.0000            |                    |                       | 95.116                    |                   |                   |
| KAG1000000033                                                      | KE7000000033 | 24-Feb-22  | 08-Mar-25     | 3,378         | 71,726.26                        | Fixed       |                     |                      | 13.1000            |                    |                       | 90.000                    |                   |                   |
| KAG1000000034                                                      | KE7000000034 | 29-Mar-22  | 08-Apr-25     | 3,180         | 88,200.07                        | Fixed       |                     |                      | 13.0000            |                    |                       | 90.001                    |                   |                   |
| TWENTY YEAR BONDS                                                  |              |            |               |               |                                  |             |                     |                      |                    |                    |                       |                           |                   |                   |
| KAG1000000035                                                      | KE7000000035 | 30-Mar-08  | 05-Mar-21     | 1,100         | 55,010.73                        | Fixed       |                     |                      | 12.0000            |                    |                       | 100.000                   |                   |                   |
| KAG1000000036                                                      | KE7000000036 | 30-Mar-11  | 05-Mar-21     | 1,080         | 87,000.00                        | Fixed       |                     |                      | 12.0000            |                    |                       | 95.000                    |                   |                   |
| KAG1000000037                                                      | KE7000000037 | 24-Mar-12  | 01-Mar-25     | 3,448         | 87,000.00                        | Fixed       |                     |                      | 12.0000            |                    |                       | 95.000                    |                   |                   |
| KAG1000000038                                                      | KE7000000038 | 26-Mar-18  | 01-Mar-21     | 3,448         | 10,101.20                        | Fixed       |                     |                      | 12.0000            |                    |                       | 95.000                    |                   |                   |
| KAG1000000039                                                      | KE7000000039 | 26-Mar-18  | 07-Mar-21     | 3,448         | 10,101.20                        | Fixed       |                     |                      | 12.0000            |                    |                       | 95.000                    |                   |                   |
| KAG1000000040                                                      | KE7000000040 | 26-Mar-18  | 07-Mar-21     | 3,448         | 10,101.20                        | Fixed       |                     |                      | 12.0000            |                    |                       | 95.000                    |                   |                   |
| KAG1000000041                                                      | KE7000000041 | 26-Mar-18  | 07-Mar-21     | 3,448         | 10,101.20                        | Fixed       |                     |                      | 12.0000            |                    |                       | 95.000                    |                   |                   |
| KAG1000000042                                                      | KE7000000042 | 26-Mar-18  | 07-Mar-21     | 3,448         | 10,101.20                        | Fixed       |                     |                      | 12.0000            |                    |                       | 95.000                    |                   |                   |
| KAG1000000043                                                      | KE7000000043 | 26-Mar-18  | 07-Mar-21     | 3,448         | 10,101.20                        | Fixed       |                     |                      | 12.0000            |                    |                       | 95.000                    |                   |                   |
| KAG1000000044                                                      | KE7000000044 | 26-Mar-18  | 07-Mar-21     | 3,448         | 10,101.20                        | Fixed       |                     |                      | 12.0000            |                    |                       | 95.000                    |                   |                   |
| KAG1000000045                                                      | KE7000000045 | 26-Mar-18  | 07-Mar-21     | 3,448         | 10,101.20                        | Fixed       |                     |                      | 12.0000            |                    |                       | 95.000                    |                   |                   |
| KAG1000000046                                                      | KE7000000046 | 26-Mar-18  | 07-Mar-21     | 3,448         | 10,101.20                        | Fixed       |                     |                      | 12.0000            |                    |                       | 95.000                    |                   |                   |
| KAG1000000047                                                      | KE7000000047 | 26-Mar-18  | 07-Mar-21     | 3,448         | 10,101.20                        | Fixed       |                     |                      | 12.0000            |                    |                       | 95.000                    |                   |                   |
| KAG1000000048                                                      | KE7000000048 | 26-Mar-18  | 07-Mar-21     | 3,448         | 10,101.20                        | Fixed       |                     |                      | 12.0000            |                    |                       | 95.000                    |                   |                   |
| KAG1000000049                                                      | KE7000000049 | 26-Mar-18  | 07-Mar-21     | 3,448         | 10,101.20                        | Fixed       |                     |                      | 12.0000            |                    |                       | 95.000                    |                   |                   |
| KAG1000000050                                                      | KE7000000050 | 26-Mar-18  | 07-Mar-21     | 3,448         | 10,101.20                        | Fixed       |                     |                      | 12.0000            |                    |                       | 95.000                    |                   |                   |
| KAG1000000051                                                      | KE7000000051 | 26-Mar-18  | 07-Mar-21     | 3,448         | 10,101.20                        | Fixed       |                     |                      | 12.0000            |                    |                       | 95.000                    |                   |                   |
| KAG1000000052                                                      | KE7000000052 | 26-Mar-18  | 07-Mar-21     | 3,448         | 10,101.20                        | Fixed       |                     |                      | 12.0000            |                    |                       | 95.000                    |                   |                   |
| KAG1000000053                                                      | KE7000000053 | 26-Mar-18  | 07-Mar-21     | 3,448         | 10,101.20                        | Fixed       |                     |                      | 12.0000            |                    |                       | 95.000                    |                   |                   |
| KAG1000000054                                                      | KE7000000054 | 26-Mar-18  | 07-Mar-21     | 3,448         | 10,101.20                        | Fixed       |                     |                      | 12.0000            |                    |                       | 95.000                    |                   |                   |
| KAG1000000055                                                      | KE7000000055 | 26-Mar-18  | 07-Mar-21     | 3,448         | 10,101.20                        | Fixed       |                     |                      | 12.0000            |                    |                       | 95.000                    |                   |                   |
| KAG1000000056                                                      | KE7000000056 | 26-Mar-18  | 07-Mar-21     | 3,448         | 10,101.20                        | Fixed       |                     |                      | 12.0000            |                    |                       | 95.000                    |                   |                   |
| KAG1000000057                                                      | KE7000000057 | 26-Mar-18  | 07-Mar-21     | 3,448         | 10,101.20                        | Fixed       |                     |                      | 12.0000            |                    |                       | 95.000                    |                   |                   |
| KAG1000000058                                                      | KE7000000058 | 26-Mar-18  | 07-Mar-21     | 3,448         | 10,101.20                        | Fixed       |                     |                      | 12.0000            |                    |                       | 95.000                    |                   |                   |
| KAG1000000059                                                      | KE7000000059 | 26-Mar-18  | 07-Mar-21     | 3,448         | 10,101.20                        | Fixed       |                     |                      | 12.0000            |                    |                       | 95.000                    |                   |                   |
| KAG1000000060                                                      | KE7000000060 | 26-Mar-18  | 07-Mar-21     | 3,448         | 10,101.20                        | Fixed       |                     |                      | 12.0000            |                    |                       | 95.000                    |                   |                   |
| KAG1000000061                                                      | KE7000000061 | 26-Mar-18  | 07-Mar-21     | 3,448         | 10,101.20                        | Fixed       |                     |                      | 12.0000            |                    |                       | 95.000                    |                   |                   |
| KAG1000000062                                                      | KE7000000062 | 26-Mar-18  | 07-Mar-21     | 3,448         | 10,101.20                        | Fixed       |                     |                      | 12.0000            |                    |                       | 95.000                    |                   |                   |
| KAG1000000063                                                      | KE7000000063 | 26-Mar-18  | 07-Mar-21     | 3,448         | 10,101.20                        | Fixed       |                     |                      | 12.0000            |                    |                       | 95.000                    |                   |                   |
| KAG1000000064                                                      | KE7000000064 | 26-Mar-18  | 07-Mar-21     | 3,448         | 10,101.20                        | Fixed       |                     |                      | 12.0000            |                    |                       | 95.000                    |                   |                   |
| KAG1000000065                                                      | KE7000000065 | 26-Mar-18  | 07-Mar-21     | 3,448         | 10,101.20                        | Fixed       |                     |                      | 12.0000            |                    |                       | 95.000                    |                   |                   |
| KAG1000000066                                                      | KE7000000066 | 26-Mar-18  | 07-Mar-21     | 3,448         | 10,101.20                        | Fixed       |                     |                      | 12.0000            |                    |                       | 95.000                    |                   |                   |
| KAG1000000067                                                      | KE7000000067 | 26-Mar-18  | 07-Mar-21     | 3,448         | 10,101.20                        | Fixed       |                     |                      | 12.0000            |                    |                       | 95.000                    |                   |                   |
| KAG1000000068                                                      | KE7000000068 | 26-Mar-18  | 07-Mar-21     | 3,448         | 10,101.20                        | Fixed       |                     |                      | 12.0000            |                    |                       | 95.000                    |                   |                   |
| KAG1000000069                                                      | KE7000000069 | 26-Mar-18  | 07-Mar-21     | 3,448         | 10,101.20                        | Fixed       |                     |                      | 12.0000            |                    |                       | 95.000                    |                   |                   |
| KAG1000000070                                                      | KE7000000070 | 26-Mar-18  | 07-Mar-21     | 3,448         | 10,101.20                        | Fixed       |                     |                      | 12.0000            |                    |                       | 95.000                    |                   |                   |
| KAG1000000071                                                      | KE7000000071 | 26-Mar-18  | 07-Mar-21     | 3,448         | 10,101.20                        | Fixed       |                     |                      | 12.0000            |                    |                       | 95.000                    |                   |                   |
| KAG1000000072                                                      | KE7000000072 | 26-Mar-18  | 07-Mar-21     | 3,448         | 10,101.20                        | Fixed       |                     |                      | 12.0000            |                    |                       | 95.000                    |                   |                   |
| KAG1000000073                                                      | KE7000000073 | 26-Mar-18  | 07-Mar-21     | 3,448         | 10,101.20                        | Fixed       |                     |                      | 12.0000            |                    |                       | 95.000                    |                   |                   |
| KAG1000000074                                                      | KE7000000074 | 26-Mar-18  | 07-Mar-21     | 3,448         | 10,101.20                        | Fixed       |                     |                      | 12.0000            |                    |                       | 95.000                    |                   |                   |
| KAG1000000075                                                      | KE7000000075 | 26-Mar-18  | 07-Mar-21     | 3,448         | 10,101.20                        | Fixed       |                     |                      | 12.0000            |                    |                       | 95.000                    |                   |                   |
| KAG1000000076                                                      | KE7000000076 | 26-Mar-18  | 07-Mar-21     | 3,448         | 10,101.20                        | Fixed       |                     |                      | 12.0000            |                    |                       | 95.000                    |                   |                   |
| KAG1000000077                                                      | KE7000000077 | 26-Mar-18  | 07-Mar-21     | 3,448         | 10,101.20                        | Fixed       |                     |                      | 12.0000            |                    |                       | 95.000                    |                   |                   |
| KAG1000000078                                                      | KE7000000078 | 26-Mar-18  | 07-Mar-21     | 3,448         | 10,101.20                        | Fixed       |                     |                      | 12.0000            |                    |                       | 95.000                    |                   |                   |
| KAG1000000079                                                      | KE7000000079 | 26-Mar-18  | 07-Mar-21     | 3,448         | 10,101.20                        | Fixed       |                     |                      | 12.0000            |                    |                       | 95.000                    |                   |                   |
| KAG1000000080                                                      | KE7000000080 | 26-Mar-18  | 07-Mar-21     | 3,448         | 10,101.20                        | Fixed       |                     |                      | 12.0000            |                    |                       | 95.000                    |                   |                   |
| KAG1000000081                                                      | KE7000000081 | 26-Mar-18  | 07-Mar-21     | 3,448         | 10,101.20                        | Fixed       |                     |                      | 12.0000            |                    |                       | 95.000                    |                   |                   |
| KAG1000000082                                                      | KE7000000082 | 26-Mar-18  | 07-Mar-21     | 3,448         | 10,101.20                        | Fixed       |                     |                      | 12.0000            |                    |                       | 95.000                    |                   |                   |
| KAG1000000083                                                      | KE7000000083 | 26-Mar-18  | 07-Mar-21     | 3,448         | 10,101.20                        | Fixed       |                     |                      | 12.0000            |                    |                       | 95.000                    |                   |                   |
| KAG1000000084                                                      | KE7000000084 | 26-Mar-18  | 07-Mar-21     | 3,448         | 10,101.20                        | Fixed       |                     |                      | 12.0000            |                    |                       | 95.000                    |                   |                   |
| KAG1000000085                                                      | KE7000000085 | 26-Mar-18  | 07-Mar-21     | 3,448         | 10,101.20                        | Fixed       |                     |                      | 12.0000            |                    |                       | 95.000                    |                   |                   |
| KAG1000000086                                                      | KE7000000086 | 26-Mar-18  | 07-Mar-21     | 3,448         | 10,101.20                        | Fixed       |                     |                      | 12.0000            |                    |                       | 95.000                    |                   |                   |
| KAG1000                                                            |              |            |               |               |                                  |             |                     |                      |                    |                    |                       |                           |                   |                   |