

| BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE                    |             |            |               |                               |             |            |                  |                 |                 |                    | January 23, 2023          |             |
|--------------------------------------------------------------------|-------------|------------|---------------|-------------------------------|-------------|------------|------------------|-----------------|-----------------|--------------------|---------------------------|-------------|
| Issue No.                                                          | ISIN CODE   | Issue Date | Maturity Date | 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 |             |            |               |                               |             |            |                  |                 |                 |                    |                           |             |
| THREE YEAR BONDS                                                   |             |            |               |                               |             |            |                  |                 |                 |                    |                           |             |
| FD1000001                                                          | KE700000012 | 11-Apr-22  | 07-Apr-25     | 85                            | 58.837.00   | Fixed      | 11.7860          |                 |                 | 89.2573            |                           |             |
| FIVE YEAR BONDS                                                    |             |            |               |                               |             |            |                  |                 |                 |                    |                           |             |
| FD1001001                                                          | KE500000214 | 24-Mar-18  | 20-Mar-23     | 55                            | 39.726.55   | Fixed      | 12.2950          |                 |                 | 107.2762           |                           |             |
| FD1001002                                                          | KE500000567 | 28-Feb-18  | 28-Feb-24     | 392                           | 45.189.00   | Fixed      | 11.3495          |                 |                 | 109.5953           |                           |             |
| FD1001003                                                          | KE500001098 | 13-May-18  | 04-May-24     | 699                           | 39.851.40   | Fixed      | 11.8720          |                 |                 | 99.5195            |                           |             |
| FD1001004                                                          | KE500005798 | 18-Dec-18  | 08-Dec-24     | 686                           | 44.830.50   | Fixed      | 11.4520          |                 |                 | 99.5621            |                           |             |
| FD1001005                                                          | KE500005647 | 17-Mar-18  | 04-Mar-24     | 833                           | 39.857.47   | Fixed      | 11.8670          | 12.0000         | 100.8438        | 98.3637            | 112,000.000               |             |
| FD1001006                                                          | KE700000669 | 15-Nov-21  | 08-Nov-26     | 1,388                         | 66.075.85   | Fixed      | 11.2770          |                 |                 | 95.7388            |                           |             |
| TEN YEAR BONDS                                                     |             |            |               |                               |             |            |                  |                 |                 |                    |                           |             |
| FD1001010                                                          | KE500000607 | 01-Mar-13  | 13-Jun-23     | 147                           | 39.248.20   | Fixed      | 12.3710          |                 |                 | 101.6462           |                           |             |
| FD1001011                                                          | KE500000890 | 20-May-10  | 15-Jan-24     | 397                           | 35.832.15   | Fixed      | 12.1850          |                 |                 | 101.4921           |                           |             |
| FD1001012                                                          | KE500000928 | 29-Aug-10  | 17-Aug-20     | 1,382                         | 18.356.46   | Fixed      | 12.0390          |                 |                 | 103.1775           |                           |             |
| FD1001013                                                          | KE500000737 | 31-Mar-17  | 18-Mar-27     | 1,608                         | 49.432.05   | Fixed      | 12.1950          |                 |                 | 98.9991            |                           |             |
| FD1001014                                                          | KE500000762 | 27-Apr-16  | 14-Apr-21     | 2,000                         | 40.344.00   | Fixed      | 12.0860          |                 |                 | 95.8451            |                           |             |
| FD1001015                                                          | KE500005218 | 17-Dec-18  | 04-Dec-24     | 2,142                         | 69.213.65   | Fixed      | 12.8520          |                 |                 | 95.6596            |                           |             |
| FD1001016                                                          | KE500000953 | 25-Feb-18  | 15-Feb-24     | 2,212                         | 49.334.45   | Fixed      | 12.1720          |                 |                 | 95.9175            |                           |             |
| FD1001017                                                          | KE500000877 | 16-Apr-18  | 02-Apr-24     | 2,281                         | 60.725.30   | Fixed      | 12.3000          |                 |                 | 96.9690            |                           |             |
| FD1001018                                                          | KE500004478 | 10-Sep-18  | 04-Sep-24     | 2,287                         | 66.254.45   | Fixed      | 11.9170          |                 |                 | 98.1188            |                           |             |
| FD1001019                                                          | KE500005559 | 26-Nov-19  | 12-Nov-24     | 2,495                         | 89.872.85   | Fixed      | 12.2850          |                 |                 | 93.1137            |                           |             |
| FD1001020                                                          | KE700000236 | 16-May-21  | 03-May-26     | 3,388                         | 66.705.30   | Fixed      | 12.4950          |                 |                 | 95.3336            |                           |             |
| FIFTEEN YEAR BONDS                                                 |             |            |               |                               |             |            |                  |                 |                 |                    |                           |             |
| FD1001021                                                          | KE500001428 | 31-Mar-08  | 13-Mar-23     | 49                            | 34.789.80   | Fixed      | 12.2500          |                 |                 | 100.7909           |                           |             |
| FD1001022                                                          | KE500000248 | 24-Oct-08  | 27-Oct-18     | 693                           | 31.852.45   | Fixed      | 12.0000          |                 |                 | 100.7409           |                           |             |
| FD1001023                                                          | KE500001059 | 28-Mar-10  | 10-Mar-25     | 777                           | 27.693.00   | Fixed      | 12.2000          |                 |                 | 98.2452            |                           |             |
| FD1001024                                                          | KE500001199 | 28-May-11  | 08-May-21     | 1,400                         | 26.199.80   | Fixed      | 12.0000          |                 |                 | 95.1581            |                           |             |
| FD1001025                                                          | KE500000373 | 24-Sep-12  | 08-Sep-27     | 1,487                         | 39.339.30   | Fixed      | 11.8000          |                 |                 | 91.2647            |                           |             |
| FD1001026                                                          | KE500001729 | 28-Feb-13  | 17-Feb-23     | 1,841                         | 61.473.25   | Fixed      | 11.2000          |                 |                 | 92.6877            |                           |             |
| FD1001027                                                          | KE500000308 | 20-Apr-13  | 10-Apr-26     | 1,804                         | 70.859.75   | Fixed      | 12.0000          |                 |                 | 94.8018            |                           |             |
| FD1001028                                                          | KE500000842 | 28-May-13  | 16-May-25     | 3,759                         | 79.351.85   | Fixed      | 12.4000          |                 |                 | 100.8204           |                           |             |
| FD1001029                                                          | KE500000873 | 25-Oct-13  | 04-Oct-26     | 3,908                         | 34.411.70   | Fixed      | 12.7500          |                 |                 | 98.8413            |                           |             |
| FD1001030                                                          | KE500000930 | 20-Jan-18  | 20-Jan-24     | 4,004                         | 79.095.85   | Fixed      | 12.8370          |                 |                 | 101.8542           |                           |             |
| FD1001031                                                          | KE500001104 | 13-May-18  | 04-May-24     | 4,338                         | 81.444.75   | Fixed      | 12.7260          |                 |                 | 100.0896           |                           |             |
| FD1001032                                                          | KE500001328 | 29-Jul-18  | 15-Jul-24     | 4,196                         | 53.618.80   | Fixed      | 12.2450          |                 |                 | 93.1476            |                           |             |
| FD1001033                                                          | KE500000713 | 29-Feb-20  | 05-Feb-25     | 4,706                         | 73.156.30   | Fixed      | 12.7500          |                 |                 | 93.8499            |                           |             |
| FD1001034                                                          | KE700000359 | 25-Apr-22  | 06-Apr-27     | 5,197                         | 64.144.04   | Fixed      | 12.9450          |                 |                 | 100.2489           |                           |             |
| THIRTY YEAR BONDS                                                  |             |            |               |                               |             |            |                  |                 |                 |                    |                           |             |
| FD1001035                                                          | KE500000174 | 30-Jan-08  | 05-Jun-26     | 1,880                         | 55.410.70   | Fixed      | 12.7500          | 11.8000         | 101.0604        | 99.7738            | 101,0521                  | 300,000.000 |
| FD1001036                                                          | KE500000179 | 30-May-11  | 15-May-31     | 3,024                         | 37.324.45   | Fixed      | 12.0000          |                 |                 | 98.3076            |                           |             |
| FD1001037                                                          | KE500000263 | 14-Nov-11  | 10-Nov-32     | 3,979                         | 67.265.65   | Fixed      | 12.0000          |                 |                 | 95.7619            |                           |             |
| FD1001038                                                          | KE500000543 | 26-Sep-12  | 11-Sep-26     | 4,870                         | 12.761.20   | Fixed      | 12.4000          |                 |                 | 107.7741           |                           |             |
| FD1001039                                                          | KE500000525 | 20-Mar-13  | 11-Mar-26     | 5,516                         | 34.515.00   | Fixed      | 12.0000          |                 |                 | 95.8452            |                           |             |
| FD1001040                                                          | KE500000695 | 30-Jul-18  | 20-Jul-28     | 5,892                         | 89.186.60   | Fixed      | 12.2000          |                 |                 | 101.5090           |                           |             |
| FD1001041                                                          | KE500000884 | 13-Nov-18  | 11-Mar-28     | 5,907                         | 83.480.00   | Fixed      | 12.4700          |                 |                 | 93.4339            |                           |             |
| FD1001042                                                          | KE700000010 | 18-Aug-21  | 22-Apr-26     | 6,750                         | 73.884.00   | Fixed      | 12.6450          |                 |                 | 95.1574            |                           |             |
| TWENTY FIVE YEAR BONDS                                             |             |            |               |                               |             |            |                  |                 |                 |                    |                           |             |
| FD1001043                                                          | KE500000309 | 20-Jan-10  | 28-May-30     | 4,508                         | 20.192.50   | Fixed      | 11.2500          |                 |                 | 91.3604            |                           |             |
| FD1001044                                                          | KE500000849 | 29-Jan-18  | 18-May-28     | 7,427                         | 94.236.75   | Fixed      | 12.4000          |                 |                 | 95.8893            |                           |             |
| FD1001045                                                          | KE700000062 | 10-Apr-21  | 09-Apr-26     | 8,477                         | 66.460.00   | Fixed      | 12.8400          |                 |                 | 98.2111            |                           |             |
| FD1001046                                                          | KE500000362 | 10-May-11  | 20-Apr-26     | 8,677                         | 36.480.70   | Fixed      | 12.8300          | 14.1995         | 101.0298        | 99.8811            | 99,000.000                |             |
| FD1001047                                                          | KE500000293 | 25-Oct-12  | 13-Sep-27     | 9,009                         | 20.899.50   | Fixed      | 12.0000          |                 |                 | 95.2051            |                           |             |
| THIRTY YEAR BONDS                                                  |             |            |               |                               |             |            |                  |                 |                 |                    |                           |             |
| FD1001048                                                          | KE500000210 | 28-Feb-11  | 21-Jan-21     | 6,573                         | 28.144.70   | Fixed      | 12.0000          |                 |                 | 90.8334            |                           |             |
| INFRASTRUCTURE BONDS                                               |             |            |               |                               |             |            |                  |                 |                 |                    |                           |             |
| FD1001049                                                          | KE200000294 | 03-Oct-11  | 18-Sep-21     | 298                           | 11.735.00   | Fixed      | 11.2000          |                 |                 | 102.6024           |                           |             |
| FD1001050                                                          | KE200000106 | 30-Sep-13  | 15-Sep-25     | 966                           | 16.080.21   | Fixed      | 11.0000          |                 |                 | 97.1740            |                           |             |
| FD1001051                                                          | KE500001109 | 27-Oct-14  | 12-Oct-26     | 1,368                         | 18.831.46   | Fixed      | 11.0000          |                 |                 | 98.7192            |                           |             |
| FD1001052                                                          | KE500000430 | 14-Oct-15  | 02-Oct-26     | 1,709                         | 4.906.00    | Fixed      | 11.0000          |                 |                 | 99.2269            |                           |             |
| FD1001053                                                          | KE500000183 | 30-Mar-16  | 15-Mar-27     | 1,807                         | 33.485.05   | Fixed      | 11.0000          | 12.3000         | 102.6034        | 100.2096           | 100,000.000               |             |
| FD1001054                                                          | KE500000689 | 10-Apr-16  | 10-Mar-31     | 3,178                         | 30.264.70   | Fixed      | 12.2000          |                 |                 | 96.9271            |                           |             |
| FD1001055                                                          | KE500000398 | 27-Apr-16  | 14-Apr-26     | 3,300                         | 21.862.75   | Fixed      | 11.0000          |                 |                 | 95.8657            |                           |             |
| FD1001056                                                          | KE500000686 | 27-Feb-17  | 12-Feb-29     | 2,212                         | 11.462.85   | Fixed      | 12.0000          |                 |                 | 98.6804            |                           |             |
| FD1001057                                                          | KE500000593 | 29-Jan-18  | 10-Feb-28     | 3,460                         | 41.384.80   | Fixed      | 12.0000          |                 |                 | 97.2734            |                           |             |
| FD1001058                                                          | KE500000838 | 18-Nov-18  | 18-Oct-28     | 5,704                         | 36.782.30   | Fixed      | 11.9500          |                 |                 | 94.1522            |                           |             |
| FD1001059                                                          | KE500000643 | 18-Nov-18  | 18-Oct-28     | 6,841                         | 17.386.00   | Fixed      | 11.2000          |                 |                 | 95.7290            |                           |             |
| FD1001060                                                          | KE500000780 | 20-Mar-18  | 22-Feb-24     | 7,700                         | 18.828.65   | Fixed      | 12.0000          |                 |                 | 98.8484            |                           |             |
| FD1001061                                                          | KE500000953 | 10-Jan-20  | 20-May-26     | 1,218                         | 20.226.65   | Fixed      | 12.0000          |                 |                 | 95.3193            |                           |             |
| FD1001062                                                          | KE500000846 | 15-Nov-20  | 02-Nov-26     | 2,487                         | 74.872.80   | Fixed      | 12.8000          |                 |                 | 95.1271            |                           |             |
| FD1001063                                                          | KE500000596 | 24-Aug-20  | 11-Aug-31     | 3,102                         | 80.409.05   | Fixed      | 12.8000          |                 |                 | 91.7592            |                           |             |
| FD1001064                                                          | KE700000036 | 15-Aug-21  | 21-Mar-26     | 5,801                         | 81.766.60   | Fixed      | 12.8670          |                 |                 | 94.6854            |                           |             |
| FD1001065                                                          | KE700000037 | 17-Sep-21  | 17-Sep-26     | 7,147                         | 108.162.20  | Fixed      | 12.8720          |                 |                 | 95.8455            |                           |             |
| FD1001066                                                          | KE500000222 | 13-Jan-22  | 21-May-24     | 6,328                         | 79.827.50   | Fixed      | 12.7420          |                 |                 | 100.2690           |                           |             |
| FD1001067                                                          | KE500000221 | 13-Jan-22  | 21-May-24     | 6,328                         | 79.827.50   | Fixed      | 12.7420          |                 |                 | 100.2690           |                           |             |
| FD1001068                                                          | KE500000277 | 21-Feb-22  | 28-Jun-24     | 6,589                         | 99.377.55   | Fixed      | 12.8560          |                 |                 | 100.3698           |                           |             |
| FD1001069                                                          | KE500000276 | 21-Feb-22  | 28-Jun-24     | 6,589                         | 99.377.55   | Fixed      | 12.8560          |                 |                 | 100.3698           |                           |             |
| FD1001070                                                          | KE500000324 | 05-Dec-22  | 27-Nov-26     | 2,136                         | 59.561.98   | Fixed      | 12.2150          | 12.2000         | 101.6270        | 99.8881            | 100.3698                  | 200,000.000 |
| FD1001071                                                          | KE500000324 | 05-Dec-22  | 27-Nov-26     | 2,136                         | 59.561.98   | Fixed      | 12.2150          | 12.1950         | 105.1530        | 103.3123           | 103.3528                  | 81,400.000  |
| BONDS SELL/BUY BACK TRANSACTIONS                                   |             |            |               |                               |             |            |                  |                 |                 |                    |                           |             |
| FD1001072                                                          | KE500000299 | 10-May-11  | 06-Aug-16     | 6,477                         | 39.490.00   | Fixed      | 12.8420          | 12.2000         | 101.0023        | 99.0778            | 99.2116                   | 400,000.000 |
| GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION |             |            |               |                               |             |            |                  |                 |                 |                    |                           |             |
| FD1001041                                                          | KE500000889 | 20-May-18  | 15-Jan-24     | 397                           | 35.832.15   | Fixed      | 12.1850          | 11.0000         | 101.2977        | 101.0898           | 101.8621                  | 11,500.000  |
| FD1001042                                                          | KE500000849 | 29-Jan-18  | 18-May-28     | 7,427                         | 94.236.75   | Fixed      | 12.4000          | 11.0000         | 100.0000        | 99.7115            | 99.6893                   | 400.000     |
| FD1001043                                                          | KE500000818 | 17-Dec-18  | 04-Dec-24     | 2,142                         | 69.213.65   | Fixed      | 12.8520          | 11.0000         | 91.7168         | 95.6552            | 95.7072                   | 2,000.000   |
| FD1001044                                                          | KE500000928 | 29-Aug-10  | 17-Aug-20     | 2,192                         | 60.213.65   | Fixed      | 12.1950          | 10.0000         | 91.7168         | 95.6552            | 95.7072                   | 2,000.000   |
| FD1001045                                                          | KE500001098 | 13-May-18  | 04-May-24     | 699                           | 39.851.40   | Fixed      | 11.8720          | 11.0000         | 91.7168         | 95.6552            | 95.7072                   | 2,000.000   |
| FD1001046                                                          | KE500000737 | 31-Mar-17  | 18-Mar-27     | 2,281                         | 60.725.30   | Fixed      | 12.3000          | 10.0000         | 91.7168         | 95.6552            | 95.7072                   | 2,000.000   |
| FD1001047                                                          | KE500000475 | 13-Aug-18  | 04-Aug-24     | 2,287                         | 66.254.45   | Fixed      | 11.9170          | 10.0000         | 91.7168         | 95.6552            | 95.7072                   | 2,000.000   |
| FD1001048                                                          | KE500000567 | 11-May-20  | 20-May-25     | 833                           | 39.857.47   | Fixed      | 11.8670          | 11.1900         | 103.0685        | 100.8438           | 98.8370                   | 3,100.000   |
| FD1001049                                                          | KE700000010 | 18-Aug-21  | 22-Apr-26     | 6,750                         | 73.884.00   | Fixed      | 12.6450          | 11.0000         | 95.5434         | 95.6552            | 95.7072                   | 2,000.000   |
| FD1001050                                                          | KE500000554 | 28-Oct-18  | 18-Oct-28     | 4,841                         | 71.028.55   | Fixed      | 11.7500          | 11.8472         | 92.8748         | 93.8993            | 91.0281                   | 2,000.000   |
| FD1001051                                                          | KE500000554 | 28-Oct-18  | 18-Oct-28     | 4,841                         | 71.028.55   | Fixed      | 11.7500          | 12.8200         | 96.9955         | 96.2953            | 91.2801                   | 2,800.000   |
| FD1001052                                                          | KE500000600 | 10-Apr-20  | 20-Sep-26     | 2,000                         | 34.256.00   | Fixed      | 12.4000          | 11.0000         | 91.7168         | 95.6552            | 95.7072                   | 2,000.000   |
| FD1001053                                                          | KE500000630 | 15-Apr-20  | 20-Sep-26     | 2,001                         | 37.733.00   | Fixed      | 12.8000          | 11.1000         | 94.741          | 94.2651            | 91.731                    | 2,800.000   |
| FD1001054                                                          | KE500000630 | 15-Apr-20  | 20-Sep-26     | 2,001                         | 37.733.00   | Fixed      | 12.8000          | 11.1000         | 94.741          | 94.2651            | 91.731                    | 2,800.000   |
| FD1001055                                                          | KE500000630 | 15-Apr-20  | 20-Sep-26     | 2,001                         | 37.733.00   | Fixed      | 12.8000          | 11.1000         | 94.741          | 94.2651            | 91.731                    | 2,800.000   |
| FD1001056                                                          | KE500000630 | 15-Apr-20  | 20-Sep-26     | 2,001                         | 37.733.00   | Fixed      | 12.8000          | 11.1000         | 94.741          | 94.2651            | 91.731                    | 2,800.000   |
| FD1001057                                                          | KE500000630 | 15-Apr-20  | 20-Sep-26     | 2,001                         | 37.733.00   | Fixed      | 12.8000          | 11.1000         | 94.741          | 94.2651            | 91.731                    | 2,800.000   |
| FD1001058                                                          | KE500000630 | 15-Apr-20  | 20-Sep-26     | 2,001                         | 37.733.00   | Fixed      | 12.8000          | 11.1000         | 94.741          | 94.2651            | 91.731                    | 2,800.000   |
| FD1001059                                                          | KE500000630 | 15-Apr-20  | 20-Sep-26     | 2,001                         | 37.733.00   | Fixed      | 12.8000          | 11.1000         | 94.741          | 94.2651            | 91.731                    | 2,800.000   |
| FD1001060                                                          | KE500000630 | 15-Apr-20  | 20-Sep-26     | 2,001                         | 37.733.00   | Fixed      | 12.8000          | 11.1000         | 94.741          | 94.2651            |                           |             |