



| BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE                    |            |            |               |                  |                               |             |                  |                 |                 |                   |                          |  |  | July 18, 2023 |  |
|--------------------------------------------------------------------|------------|------------|---------------|------------------|-------------------------------|-------------|------------------|-----------------|-----------------|-------------------|--------------------------|--|--|---------------|--|
| Issue No                                                           | ISIN CODE  | Issue Date | Maturity Date | Days to Maturity | Outstanding Value in millions | Coupon Rate | Traded Yield (%) | Dirty Price (%) | Clean Price (%) | Premium Price (%) | Total Value Traded (Shs) |  |  |               |  |
| GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS ABOVE KES 50 MILLION |            |            |               |                  |                               |             |                  |                 |                 |                   |                          |  |  |               |  |
| THREE YEAR BONDS                                                   |            |            |               |                  |                               |             |                  |                 |                 |                   |                          |  |  |               |  |
| KE010000001                                                        | KE00000001 | 15-Mar-22  | 15-Mar-25     | 629              | 86,000.00                     | Fixed       | 17.7882          | 98.0884         | 98.0884         | 98.0884           | 98.0884                  |  |  |               |  |
| KE010000002                                                        | KE00000002 | 15-Mar-24  | 15-Mar-26     | 1,009            | 79,000.00                     | Fixed       | 14.2096          | 100.2096        | 98.4096         | 97.4396           | 97.4396                  |  |  |               |  |
| KE010000003                                                        | KE00000003 | 15-Mar-26  | 15-Mar-28     | 1,689            | 79,000.00                     | Fixed       | 15.0722          | 100.0722        | 98.8872         | 97.4396           | 97.4396                  |  |  |               |  |
| FIVE YEAR BONDS                                                    |            |            |               |                  |                               |             |                  |                 |                 |                   |                          |  |  |               |  |
| KE010000004                                                        | KE00000004 | 27-Feb-13  | 18-Feb-18     | 215              | 65,000.00                     | Fixed       | 11.3045          | 100.3045        | 100.3045        | 100.3045          | 100.3045                 |  |  |               |  |
| KE010000005                                                        | KE00000005 | 15-Mar-18  | 15-Mar-23     | 201              | 86,000.00                     | Fixed       | 16.8746          | 98.8746         | 98.8746         | 98.8746           | 98.8746                  |  |  |               |  |
| KE010000006                                                        | KE00000006 | 15-Mar-20  | 15-Mar-25     | 315              | 86,000.00                     | Fixed       | 17.0882          | 97.0882         | 97.0882         | 97.0882           | 97.0882                  |  |  |               |  |
| KE010000007                                                        | KE00000007 | 15-Mar-20  | 15-Mar-25     | 401              | 100,000.00                    | Fixed       | 15.0722          | 100.0722        | 98.8872         | 97.4396           | 97.4396                  |  |  |               |  |
| TEN YEAR BONDS                                                     |            |            |               |                  |                               |             |                  |                 |                 |                   |                          |  |  |               |  |
| KE010000008                                                        | KE00000008 | 23-Mar-13  | 13-Mar-23     | 361              | 26,000.00                     | Fixed       | 16.1983          | 98.1983         | 98.1983         | 98.1983           | 98.1983                  |  |  |               |  |
| KE010000009                                                        | KE00000009 | 29-Mar-18  | 18-Mar-23     | 1,509            | 18,000.00                     | Fixed       | 16.8986          | 96.8986         | 96.8986         | 96.8986           | 96.8986                  |  |  |               |  |
| KE010000010                                                        | KE00000010 | 31-Mar-17  | 18-Mar-27     | 1,465            | 49,000.00                     | Fixed       | 16.8986          | 96.8986         | 96.8986         | 96.8986           | 96.8986                  |  |  |               |  |
| KE010000011                                                        | KE00000011 | 27-Feb-13  | 18-Mar-23     | 1,465            | 49,000.00                     | Fixed       | 16.8986          | 96.8986         | 96.8986         | 96.8986           | 96.8986                  |  |  |               |  |
| KE010000012                                                        | KE00000012 | 12-Mar-18  | 18-Mar-28     | 1,069            | 63,000.00                     | Fixed       | 16.8986          | 96.8986         | 96.8986         | 96.8986           | 96.8986                  |  |  |               |  |
| KE010000013                                                        | KE00000013 | 27-Feb-13  | 17-Feb-23     | 1,009            | 67,000.00                     | Fixed       | 16.4096          | 96.4096         | 96.4096         | 96.4096           | 96.4096                  |  |  |               |  |
| KE010000014                                                        | KE00000014 | 30-Mar-18  | 18-Mar-28     | 1,009            | 67,000.00                     | Fixed       | 16.4096          | 96.4096         | 96.4096         | 96.4096           | 96.4096                  |  |  |               |  |
| KE010000015                                                        | KE00000015 | 27-Feb-13  | 17-Feb-23     | 1,009            | 67,000.00                     | Fixed       | 16.4096          | 96.4096         | 96.4096         | 96.4096           | 96.4096                  |  |  |               |  |
| KE010000016                                                        | KE00000016 | 27-Feb-13  | 17-Feb-23     | 1,009            | 67,000.00                     | Fixed       | 16.4096          | 96.4096         | 96.4096         | 96.4096           | 96.4096                  |  |  |               |  |
| KE010000017                                                        | KE00000017 | 27-Feb-13  | 17-Feb-23     | 1,009            | 67,000.00                     | Fixed       | 16.4096          | 96.4096         | 96.4096         | 96.4096           | 96.4096                  |  |  |               |  |
| KE010000018                                                        | KE00000018 | 27-Feb-13  | 17-Feb-23     | 1,009            | 67,000.00                     | Fixed       | 16.4096          | 96.4096         | 96.4096         | 96.4096           | 96.4096                  |  |  |               |  |
| KE010000019                                                        | KE00000019 | 27-Feb-13  | 17-Feb-23     | 1,009            | 67,000.00                     | Fixed       | 16.4096          | 96.4096         | 96.4096         | 96.4096           | 96.4096                  |  |  |               |  |
| KE010000020                                                        | KE00000020 | 27-Feb-13  | 17-Feb-23     | 1,009            | 67,000.00                     | Fixed       | 16.4096          | 96.4096         | 96.4096         | 96.4096           | 96.4096                  |  |  |               |  |
| FIFTEEN YEAR BONDS                                                 |            |            |               |                  |                               |             |                  |                 |                 |                   |                          |  |  |               |  |
| KE010000021                                                        | KE00000021 | 27-Feb-13  | 17-Feb-23     | 1,009            | 67,000.00                     | Fixed       | 16.4096          | 96.4096         | 96.4096         | 96.4096           | 96.4096                  |  |  |               |  |
| KE010000022                                                        | KE00000022 | 27-Feb-13  | 17-Feb-23     | 1,009            | 67,000.00                     | Fixed       | 16.4096          | 96.4096         | 96.4096         | 96.4096           | 96.4096                  |  |  |               |  |
| KE010000023                                                        | KE00000023 | 27-Feb-13  | 17-Feb-23     | 1,009            | 67,000.00                     | Fixed       | 16.4096          | 96.4096         | 96.4096         | 96.4096           | 96.4096                  |  |  |               |  |
| KE010000024                                                        | KE00000024 | 27-Feb-13  | 17-Feb-23     | 1,009            | 67,000.00                     | Fixed       | 16.4096          | 96.4096         | 96.4096         | 96.4096           | 96.4096                  |  |  |               |  |
| KE010000025                                                        | KE00000025 | 27-Feb-13  | 17-Feb-23     | 1,009            | 67,000.00                     | Fixed       | 16.4096          | 96.4096         | 96.4096         | 96.4096           | 96.4096                  |  |  |               |  |
| KE010000026                                                        | KE00000026 | 27-Feb-13  | 17-Feb-23     | 1,009            | 67,000.00                     | Fixed       | 16.4096          | 96.4096         | 96.4096         | 96.4096           | 96.4096                  |  |  |               |  |
| KE010000027                                                        | KE00000027 | 27-Feb-13  | 17-Feb-23     | 1,009            | 67,000.00                     | Fixed       | 16.4096          | 96.4096         | 96.4096         | 96.4096           | 96.4096                  |  |  |               |  |
| KE010000028                                                        | KE00000028 | 27-Feb-13  | 17-Feb-23     | 1,009            | 67,000.00                     | Fixed       | 16.4096          | 96.4096         | 96.4096         | 96.4096           | 96.4096                  |  |  |               |  |
| KE010000029                                                        | KE00000029 | 27-Feb-13  | 17-Feb-23     | 1,009            | 67,000.00                     | Fixed       | 16.4096          | 96.4096         | 96.4096         | 96.4096           | 96.4096                  |  |  |               |  |
| KE010000030                                                        | KE00000030 | 27-Feb-13  | 17-Feb-23     | 1,009            | 67,000.00                     | Fixed       | 16.4096          | 96.4096         | 96.4096         | 96.4096           | 96.4096                  |  |  |               |  |
| KE010000031                                                        | KE00000031 | 27-Feb-13  | 17-Feb-23     | 1,009            | 67,000.00                     | Fixed       | 16.4096          | 96.4096         | 96.4096         | 96.4096           | 96.4096                  |  |  |               |  |
| KE010000032                                                        | KE00000032 | 27-Feb-13  | 17-Feb-23     | 1,009            | 67,000.00                     | Fixed       | 16.4096          | 96.4096         | 96.4096         | 96.4096           | 96.4096                  |  |  |               |  |
| KE010000033                                                        | KE00000033 | 27-Feb-13  | 17-Feb-23     | 1,009            | 67,000.00                     | Fixed       | 16.4096          | 96.4096         | 96.4096         | 96.4096           | 96.4096                  |  |  |               |  |
| KE010000034                                                        | KE00000034 | 27-Feb-13  | 17-Feb-23     | 1,009            | 67,000.00                     | Fixed       | 16.4096          | 96.4096         | 96.4096         | 96.4096           | 96.4096                  |  |  |               |  |
| KE010000035                                                        | KE00000035 | 27-Feb-13  | 17-Feb-23     | 1,009            | 67,000.00                     | Fixed       | 16.4096          | 96.4096         | 96.4096         | 96.4096           | 96.4096                  |  |  |               |  |
| KE010000036                                                        | KE00000036 | 27-Feb-13  | 17-Feb-23     | 1,009            | 67,000.00                     | Fixed       | 16.4096          | 96.4096         | 96.4096         | 96.4096           | 96.4096                  |  |  |               |  |
| KE010000037                                                        | KE00000037 | 27-Feb-13  | 17-Feb-23     | 1,009            | 67,000.00                     | Fixed       | 16.4096          | 96.4096         | 96.4096         | 96.4096           | 96.4096                  |  |  |               |  |
| KE010000038                                                        | KE00000038 | 27-Feb-13  | 17-Feb-23     | 1,009            | 67,000.00                     | Fixed       | 16.4096          | 96.4096         | 96.4096         | 96.4096           | 96.4096                  |  |  |               |  |
| KE010000039                                                        | KE00000039 | 27-Feb-13  | 17-Feb-23     | 1,009            | 67,000.00                     | Fixed       | 16.4096          | 96.4096         | 96.4096         | 96.4096           | 96.4096                  |  |  |               |  |
| KE010000040                                                        | KE00000040 | 27-Feb-13  | 17-Feb-23     | 1,009            | 67,000.00                     | Fixed       | 16.4096          | 96.4096         | 96.4096         | 96.4096           | 96.4096                  |  |  |               |  |
| KE010000041                                                        | KE00000041 | 27-Feb-13  | 17-Feb-23     | 1,009            | 67,000.00                     | Fixed       | 16.4096          | 96.4096         | 96.4096         | 96.4096           | 96.4096                  |  |  |               |  |
| KE010000042                                                        | KE00000042 | 27-Feb-13  | 17-Feb-23     | 1,009            | 67,000.00                     | Fixed       | 16.4096          | 96.4096         | 96.4096         | 96.4096           | 96.4096                  |  |  |               |  |
| KE010000043                                                        | KE00000043 | 27-Feb-13  | 17-Feb-23     | 1,009            | 67,000.00                     | Fixed       | 16.4096          | 96.4096         | 96.4096         | 96.4096           | 96.4096                  |  |  |               |  |
| KE010000044                                                        | KE00000044 | 27-Feb-13  | 17-Feb-23     | 1,009            | 67,000.00                     | Fixed       | 16.4096          | 96.4096         | 96.4096         | 96.4096           | 96.4096                  |  |  |               |  |
| KE010000045                                                        | KE00000045 | 27-Feb-13  | 17-Feb-23     | 1,009            | 67,000.00                     | Fixed       | 16.4096          | 96.4096         | 96.4096         | 96.4096           | 96.4096                  |  |  |               |  |
| KE010000046                                                        | KE00000046 | 27-Feb-13  | 17-Feb-23     | 1,009            | 67,000.00                     | Fixed       | 16.4096          | 96.4096         | 96.4096         | 96.4096           | 96.4096                  |  |  |               |  |
| KE010000047                                                        | KE00000047 | 27-Feb-13  | 17-Feb-23     | 1,009            | 67,000.00                     | Fixed       | 16.4096          | 96.4096         | 96.4096         | 96.4096           | 96.4096                  |  |  |               |  |
| KE010000048                                                        | KE00000048 | 27-Feb-13  | 17-Feb-23     | 1,009            | 67,000.00                     | Fixed       | 16.4096          | 96.4096         | 96.4096         | 96.4096           | 96.4096                  |  |  |               |  |
| KE010000049                                                        | KE00000049 | 27-Feb-13  | 17-Feb-23     | 1,009            | 67,000.00                     | Fixed       | 16.4096          | 96.4096         | 96.4096         | 96.4096           | 96.4096                  |  |  |               |  |
| KE010000050                                                        | KE00000050 | 27-Feb-13  | 17-Feb-23     | 1,009            | 67,000.00                     | Fixed       | 16.4096          | 96.4096         | 96.4096         | 96.4096           | 96.4096                  |  |  |               |  |
| KE010000051                                                        | KE00000051 | 27-Feb-13  | 17-Feb-23     | 1,009            | 67,000.00                     | Fixed       | 16.4096          | 96.4096         | 96.4096         | 96.4096           | 96.4096                  |  |  |               |  |
| KE010000052                                                        | KE00000052 | 27-Feb-13  | 17-Feb-23     | 1,009            | 67,000.00                     | Fixed       | 16.4096          | 96.4096         | 96.4096         | 96.4096           | 96.4096                  |  |  |               |  |
| KE010000053                                                        | KE00000053 | 27-Feb-13  | 17-Feb-23     | 1,009            | 67,000.00                     | Fixed       | 16.4096          | 96.4096         | 96.4096         | 96.4096           | 96.4096                  |  |  |               |  |
| KE010000054                                                        | KE00000054 | 27-Feb-13  | 17-Feb-23     | 1,009            | 67,000.00                     | Fixed       | 16.4096          | 96.4096         | 96.4096         | 96.4096           | 96.4096                  |  |  |               |  |
| KE010000055                                                        | KE00000055 | 27-Feb-13  | 17-Feb-23     | 1,009            | 67,000.00                     | Fixed       | 16.4096          | 96.4096         | 96.4096         | 96.4096           | 96.4096                  |  |  |               |  |
| KE010000056                                                        | KE00000056 | 27-Feb-13  | 17-Feb-23     | 1,009            | 67,000.00                     | Fixed       | 16.4096          | 96.4096         | 96.4096         | 96.4096           | 96.4096                  |  |  |               |  |
| KE010000057                                                        | KE00000057 | 27-Feb-13  | 17-Feb-23     | 1,009            | 67,000.00                     | Fixed       | 16.4096          | 96.4096         | 96.4096         | 96.4096           | 96.4096                  |  |  |               |  |
| KE010000058                                                        | KE00000058 | 27-Feb-13  | 17-Feb-23     | 1,009            | 67,000.00                     | Fixed       | 16.4096          | 96.4096         | 96.4096         | 96.4096           | 96.4096                  |  |  |               |  |
| KE010000059                                                        | KE00000059 | 27-Feb-13  | 17-Feb-23     | 1,009            | 67,000.00                     | Fixed       | 16.4096          | 96.4096         | 96.4096         | 96.4096           | 96.4096                  |  |  |               |  |
| KE010000060                                                        | KE00000060 | 27-Feb-13  | 17-Feb-23     | 1,009            | 67,000.00                     | Fixed       | 16.4096          | 96.4096         | 96.4096         | 96.4096           | 96.4096                  |  |  |               |  |
| KE010000061                                                        | KE00000061 | 27-Feb-13  | 17-Feb-23     | 1,009            | 67,000.00                     | Fixed       | 16.4096          | 96.4096         | 96.4096         | 96.4096           | 96.4096                  |  |  |               |  |
| KE010000062                                                        | KE00000062 | 27-Feb-13  | 17-Feb-23     | 1,009            | 67,000.00                     | Fixed       | 16.4096          | 96.4096         | 96.4096         | 96.4096           | 96.4096                  |  |  |               |  |
| KE010000063                                                        | KE00000063 | 27-Feb-13  | 17-Feb-23     | 1,009            | 67,000.00                     | Fixed       | 16.4096          | 96.4096         | 96.4096         | 96.4096           | 96.4096                  |  |  |               |  |
| KE010000064                                                        | KE00000064 | 27-Feb-13  | 17-Feb-23     | 1,009            | 67,000.00                     | Fixed       | 16.4096          | 96.4096         | 96.4096         | 96.4096           | 96.4096                  |  |  |               |  |
| KE010000065                                                        | KE00000065 | 27-Feb-13  | 17-Feb-23     | 1,009            | 67,000.00                     | Fixed       | 16.4096          | 96.4096         | 96.4096         | 96.4096           | 96.4096                  |  |  |               |  |
| KE010000066                                                        | KE00000066 | 27-Feb-13  | 17-Feb-23     | 1,009            | 67,000.00                     | Fixed       | 16.4096          | 96.4096         | 96.4096         | 96.4096           | 96.4096                  |  |  |               |  |
| KE010000067                                                        | KE00000067 | 27-Feb-13  | 17-Feb-23     | 1,009            | 67,000.00                     | Fixed       | 16.4096          | 96.4096         | 96.4096         | 96.4096           | 96.4096                  |  |  |               |  |
| KE010000068                                                        | KE00000068 | 27-Feb-13  | 17-Feb-23     | 1,009            | 67,000.00                     | Fixed       | 16.4096          | 96.4096         | 96.4096         | 96.4096           | 96.4096                  |  |  |               |  |
| KE010000069                                                        | KE00000069 | 27-Feb-13  | 17-Feb-23     | 1,009            | 67,000.00                     | Fixed       | 16.4096          | 96.4096         | 96.4096         | 96.4096           | 96.4096                  |  |  |               |  |
| KE010000070                                                        | KE00000070 | 27-Feb-13  | 17-Feb-23     | 1,009            | 67,000.00                     | Fixed       | 16.4096          | 96.4096         | 96.4096         | 96.4096           | 96.4096                  |  |  |               |  |
| KE010000071                                                        | KE00000071 | 27-Feb-13  | 17-Feb-23     | 1,009            | 67,000.00                     | Fixed       | 16.4096          | 96.4096         | 96.4096         | 96.4096           | 96.4096                  |  |  |               |  |
| KE010000072                                                        | KE00000072 | 27-Feb-13  | 17-Feb-23     | 1,009            | 67,000.00                     | Fixed       | 16.4096          | 96.4096         | 96.4096         | 96.4096           | 96.4096                  |  |  |               |  |
| KE010000073                                                        | KE00000073 | 27-Feb-13  | 17-Feb-23     | 1,009            | 67,000.00                     | Fixed       | 16.4096          | 96.4096         | 96.4096         | 96.4096           | 96.4096                  |  |  |               |  |
| KE010000074                                                        | KE00000074 | 27-Feb-13  | 17-Feb-23     | 1,009            | 67,000.00                     | Fixed       | 16.4096          | 96.4096         | 96.4096         | 96.4096           | 96.4096                  |  |  |               |  |
| KE010000075                                                        | KE00000075 | 27-Feb-13  | 17-Feb-23     | 1,009            | 67,000.00                     | Fixed       | 16.4096          | 96.4096         | 96.4096         | 96.4096           | 96.4096                  |  |  |               |  |
| KE010000076                                                        | KE00000076 | 27-Feb-13  | 17-Feb-23     | 1,009            | 67,000.00                     | Fixed       | 16.4096          | 96.4096         | 96.4096         | 96.4096           | 96.4096                  |  |  |               |  |
| KE010000077                                                        | KE00000077 | 27-Feb-13  | 17-Feb-23     | 1,009            | 67,000.00                     | Fixed       | 16.4096          | 96.4096         | 96.4096         | 96.4096           | 96.4096                  |  |  |               |  |
| KE010000078                                                        | KE00000078 | 27-Feb-13  | 17-Feb-23     | 1,009            | 67,000.00                     | Fixed       | 16.4096          | 96.4096         | 96.4096         | 96.4096           | 96.4096                  |  |  |               |  |
| KE010000079                                                        | KE00000079 | 27-Feb-13  | 17-Feb-23     | 1,009            | 67,000.00                     | Fixed       | 16.4096          | 96.4096         | 96.4096         | 96.4096           | 96.4096                  |  |  |               |  |
| KE010000080                                                        | KE00000080 | 27-Feb-13  | 17-Feb-23     | 1,009            | 67,000.00                     | Fixed       | 16.4096          | 96.4096         | 96.4096         | 96.4096           | 96.4096                  |  |  |               |  |
| KE010000081                                                        | KE00000081 | 27-Feb-13  | 17-Feb-23     | 1,009            | 67,000.00                     | Fixed       | 16.4096          | 96.4096         | 96.4096         | 96.4096           | 96.4096                  |  |  |               |  |
| KE010000082                                                        | KE00000082 | 27-Feb-13  | 17-Feb-23     | 1,009            | 67,000.00                     | Fixed       | 16.4096          | 96.4096         | 96.4096         | 96.               |                          |  |  |               |  |