

| BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE                    |              |            |               |                  |                               |             |            |                  |                 |                 |                    | October 1, 2019          |
|--------------------------------------------------------------------|--------------|------------|---------------|------------------|-------------------------------|-------------|------------|------------------|-----------------|-----------------|--------------------|--------------------------|
| Issue No.                                                          | ISIN CODE    | Issue Date | Maturity Date | Days to Maturity | Outstanding Value in millions | Coupon Rate | Coupon (%) | Traded Yield (%) | Dirty Price (%) | Clean Price (%) | Previous Price (%) | Total Value Traded (Ksh) |
| GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS ABOVE KES 50 MILLION |              |            |               |                  |                               |             |            |                  |                 |                 |                    | October 1, 2019          |
| TWO YEAR BONDS                                                     |              |            |               |                  |                               |             |            |                  |                 |                 |                    |                          |
| FKD 120115YV                                                       | KE00000933X  | 28-Jun-15  | 28-Jun-21     | 482              | 23,374.63                     | Fixed       | 10.7035    |                  |                 |                 | 101.1773           |                          |
| FIVE YEAR BONDS                                                    |              |            |               |                  |                               |             |            |                  |                 |                 |                    |                          |
| FKD 120115YV                                                       | KE00000054Z  | 28-Jun-15  | 22-Jun-20     | 265              | 30,996.05                     | Fixed       | 13.1390    |                  |                 |                 | 103.6338           |                          |
| FKD 220115YV                                                       | KE000000394  | 30-Nov-15  | 23-Nov-20     | 419              | 30,873.05                     | Fixed       | 13.9300    |                  |                 |                 | 105.8605           |                          |
| FKD 120116YV                                                       | KE000000454  | 25-Apr-16  | 19-Apr-21     | 566              | 19,544.30                     | Fixed       | 14.3360    |                  |                 |                 | 106.4648           |                          |
| FKD 220116YV                                                       | KE000000107  | 25-Jul-16  | 19-Jul-21     | 587              | 25,399.30                     | Fixed       | 14.9890    |                  |                 |                 | 107.4712           |                          |
| FKD 120117YV                                                       | KE000000744  | 28-Aug-17  | 22-Aug-22     | 1,058            | 12,114.20                     | Fixed       | 12.4660    |                  |                 |                 | 107.6538           |                          |
| FKD 220117YV                                                       | KE000000794  | 23-Oct-17  | 17-Oct-22     | 1,112            | 13,024.64                     | Fixed       | 12.5170    |                  |                 |                 | 108.6100           |                          |
| FKD 120118YV                                                       | KE000000818  | 28-Mar-18  | 20-Mar-23     | 1,268            | 30,795.95                     | Fixed       | 12.2890    |                  |                 |                 | 108.9611           |                          |
| FKD 120119YV                                                       | KE000000947  | 28-Feb-19  | 19-Feb-24     | 1,806            | 20,993.62                     | Fixed       | 11.3560    |                  |                 |                 | 108.1270           |                          |
| FKD 220119YV                                                       | KE000000196  | 13-Mar-19  | 6-Mar-24      | 1,873            | 26,210.15                     | Fixed       | 10.8730    |                  |                 |                 | 103.7863           |                          |
| TEN YEAR BONDS                                                     |              |            |               |                  |                               |             |            |                  |                 |                 |                    |                          |
| FKD 120120YV                                                       | KE000000328  | 26-Dec-16  | 13-Dec-20     | 195              | 19,394.15                     | Fixed       | 8.7390     |                  |                 |                 | 99.5116            |                          |
| FKD 220120YV                                                       | KE000000196  | 14-Nov-16  | 19-Oct-20     | 384              | 18,845.90                     | Fixed       | 9.3070     |                  |                 |                 | 99.5712            |                          |
| FKD 120121YV                                                       | KE000000358  | 26-Jun-12  | 13-Jun-22     | 986              | 36,273.70                     | Fixed       | 12.7090    |                  |                 |                 | 105.3868           |                          |
| FKD 120131YV                                                       | KE0000006037 | 1-Jul-13   | 19-Jun-23     | 1,357            | 29,445.20                     | Fixed       | 12.3730    |                  |                 |                 | 108.0705           |                          |
| FKD 120141YV                                                       | KE0000008890 | 26-May-15  | 15-Jun-24     | 1,567            | 35,852.15                     | Fixed       | 11.1800    |                  |                 |                 | 109.4960           |                          |
| FKD 120151YV                                                       | KE0000008328 | 28-Aug-16  | 17-Aug-26     | 2,122            | 18,308.45                     | Fixed       | 10.0390    |                  |                 |                 | 111.1755           |                          |
| FKD 120171YV                                                       | KE0000007327 | 11-Jul-17  | 19-Jul-27     | 3,078            | 27,541.80                     | Fixed       | 12.9660    |                  |                 |                 | 109.3700           |                          |
| FKD 120191YV                                                       | KE0000007876 | 27-Aug-18  | 14-Aug-28     | 1,340            | 40,606.85                     | Fixed       | 12.6880    |                  |                 |                 | 107.0566           |                          |
| FKD 220119YV                                                       | KE0000007616 | 17-Dec-18  | 4-Dec-28      | 3,352            | 26,158.95                     | Fixed       | 12.6500    |                  |                 |                 | 105.2461           |                          |
| FKD 120181YV                                                       | KE0000009663 | 28-Feb-19  | 12-Feb-29     | 1,422            | 32,808.00                     | Fixed       | 12.4390    |                  |                 |                 | 105.1300           |                          |
| FKD 220181YV                                                       | KE0000009877 | 16-Apr-19  | 3-Apr-29      | 1,471            | 41,338.72                     | Fixed       | 11.3000    | 11.5300          | 110.0843        | 104.3736        | 103.7900           | 500,000.000              |
| FKD 301919YV                                                       | KE0000004070 | 19-Aug-19  | 8-Aug-29      | 3,597            | 40,014.90                     | Fixed       | 11.5170    | 10.8600          | 105.2554        | 103.8949        | 99.3730            | 50,700.000               |
| FIFTEEN YEAR BONDS                                                 |              |            |               |                  |                               |             |            |                  |                 |                 |                    |                          |
| FKD 120121YV                                                       | KE0000001345 | 26-Mar-07  | 7-Mar-21      | 888              | 3,654.60                      | Fixed       | 14.5000    |                  |                 |                 | 102.3850           |                          |
| FKD 200715YV                                                       | KE0000001352 | 26-Jun-07  | 6-Jun-21      | 875              | 33,646.84                     | Fixed       | 13.5000    |                  |                 |                 | 109.7235           |                          |
| FKD 200715YV                                                       | KE0000001360 | 26-Nov-07  | 26-Nov-21     | 1,131            | 33,668.10                     | Fixed       | 12.5000    |                  |                 |                 | 107.1242           |                          |
| FKD 1200815YV                                                      | KE0000001448 | 16-Mar-08  | 13-Mar-23     | 1,509            | 34,961.30                     | Fixed       | 12.5000    |                  |                 |                 | 107.1662           |                          |
| FKD 120115YV                                                       | KE0000004346 | 26-Oct-09  | 7-Oct-24      | 1,833            | 42,420.45                     | Fixed       | 12.5000    |                  |                 |                 | 108.8200           |                          |
| FKD 120115YV                                                       | KE0000002550 | 26-Mar-10  | 13-Mar-25     | 1,587            | 26,386.25                     | Fixed       | 12.5000    |                  |                 |                 | 107.6073           |                          |
| FKD 2201215YV                                                      | KE0000001568 | 26-Dec-11  | 8-Dec-25      | 2,265            | 51,513.10                     | Fixed       | 8.3000     |                  |                 |                 | 92.4912            |                          |
| FKD 1201215YV                                                      | KE0000002627 | 26-Sep-12  | 8-Sep-27      | 2,657            | 49,304.95                     | Fixed       | 11.0000    |                  |                 |                 | 98.1700            |                          |
| FKD 1201315YV                                                      | KE0000003790 | 26-Feb-13  | 7-Feb-28      | 3,051            | 43,138.45                     | Fixed       | 11.2500    |                  |                 |                 | 100.2495           |                          |
| FKD 1201315YV                                                      | KE0000003878 | 26-Jun-13  | 10-Jun-28     | 3,114            | 24,031.225                    | Fixed       | 10.0000    |                  |                 |                 | 104.4374           |                          |
| FKD 1201815YV                                                      | KE0000008432 | 26-Mar-18  | 8-Mar-33      | 5,277            | 30,991.470                    | Fixed       | 12.6900    |                  |                 |                 | 100.6032           |                          |
| FKD 1201815YV                                                      | KE0000008430 | 26-Jun-19  | 3-Jun-34      | 5,214            | 14,719.750                    | Fixed       | 12.8570    |                  |                 |                 | 105.0732           |                          |
| FKD 1201815YV                                                      | KE0000001154 | 13-Mar-19  | 28-Mar-34     | 5,319            | 19,316.16                     | Fixed       | 12.7340    |                  |                 |                 | 102.2000           |                          |
| FKD 2201815YV                                                      | KE0000001328 | 26-Jul-19  | 10-Jul-34     | 5,396            | 60,578.30                     | Fixed       | 11.3400    |                  |                 |                 | 101.2293           |                          |
| TWENTY YEAR BONDS                                                  |              |            |               |                  |                               |             |            |                  |                 |                 |                    |                          |
| FKD 120800YV                                                       | KE0000001493 | 30-Jun-08  | 9-Jun-28      | 3,173            | 38,145.10                     | Fixed       | 13.7500    |                  |                 |                 | 112.7081           |                          |
| FKD 120120YV                                                       | KE0000002176 | 30-May-11  | 5-May-21      | 4,234            | 3,965.80                      | Fixed       | 10.0000    |                  |                 |                 | 97.4769            |                          |
| FKD 1201220YV                                                      | KE0000002693 | 26-Jul-12  | 7-Nov-22      | 4,796            | 4,476.10                      | Fixed       | 12.0000    |                  |                 |                 | 99.3961            |                          |
| FKD 1201620YV                                                      | KE0000006543 | 26-Sep-16  | 1-Sep-36      | 6,189            | 12,761.20                     | Fixed       | 14.0000    |                  |                 |                 | 112.7816           |                          |
| FKD 1201820YV                                                      | KE0000008325 | 26-Mar-18  | 1-Mar-38      | 6,726            | 23,063.95                     | Fixed       | 13.2000    |                  |                 |                 | 106.4700           |                          |
| FKD 2201820YV                                                      | KE0000008650 | 26-Jul-18  | 5-Jul-38      | 6,852            | 13,820.75                     | Fixed       | 11.0000    |                  |                 |                 | 104.3014           |                          |
| FKD 1201920YV                                                      | KE0000009984 | 15-Apr-19  | 21-Mar-39     | 7,111            | 23,694.73                     | Fixed       | 12.8730    |                  |                 |                 | 103.6900           |                          |
| TWENTY FIVE YEAR BONDS                                             |              |            |               |                  |                               |             |            |                  |                 |                 |                    |                          |
| FKD 1201925YV                                                      | KE0000003088 | 26-Jun-10  | 28-May-35     | 5,718            | 20,192.50                     | Fixed       | 11.2500    |                  |                 |                 | 81.2611            |                          |
| FKD 1201925YV                                                      | KE0000003649 | 25-Jun-19  | 25-May-43     | 8,637            | 5,171.81                      | Fixed       | 13.4000    |                  |                 |                 | 103.2196           |                          |
| THIRTY YEAR BONDS                                                  |              |            |               |                  |                               |             |            |                  |                 |                 |                    |                          |
| SDR 1201110YV                                                      | KE0000002135 | 28-Feb-11  | 21-Jan-41     | 7,783            | 28,144.70                     | Fixed       | 12.0000    |                  |                 |                 | 84.1774            |                          |
| INFRASTRUCTURE BONDS                                               |              |            |               |                  |                               |             |            |                  |                 |                 |                    |                          |
| FR 1200912YV                                                       | KE0000003195 | 23-Feb-09  | 8-Feb-21      | 496              | 7,868.37                      | Fixed       | 12.5000    |                  |                 |                 | 104.1666           |                          |
| FR 2200912YV                                                       | KE0000003044 | 7-Dec-09   | 22-Nov-21     | 783              | 10,111.05                     | Fixed       | 12.0000    |                  |                 |                 | 101.5126           |                          |
| FR 1201112YV                                                       | KE0000002642 | 22-Oct-11  | 18-Sep-21     | 1,448            | 10,881.10                     | Fixed       | 12.0000    |                  |                 |                 | 103.3081           |                          |
| FR 1201312YV                                                       | KE0000001830 | 30-Sep-13  | 15-Sep-23     | 2,178            | 27,860.30                     | Fixed       | 11.0000    |                  |                 |                 | 104.2001           |                          |
| FR 1201412YV                                                       | KE0000001108 | 27-Oct-14  | 12-Oct-26     | 2,568            | 36,490.90                     | Fixed       | 11.0000    |                  |                 |                 | 103.9984           |                          |
| FR 1201512YV                                                       | KE0000001100 | 14-Dec-15  | 2-Nov-24      | 1,889            | 26,113.05                     | Fixed       | 11.0000    |                  |                 |                 | 104.0871           |                          |
| FR 1201612YV                                                       | KE0000001653 | 30-Mar-16  | 15-Mar-27     | 2,722            | 51,159.20                     | Fixed       | 11.0000    |                  |                 |                 | 105.5599           |                          |
| FR 1201620YV                                                       | KE0000004654 | 24-Mar-16  | 12-Mar-26     | 3,396            | 26,113.05                     | Fixed       | 10.0000    | 112.8694         | 104.2678        | 107.6760        | 54,000.000         |                          |
| FR 1201615YV                                                       | KE0000006658 | 24-Oct-16  | 6-Oct-31      | 4,388            | 40,028.65                     | Fixed       | 12.0000    |                  |                 |                 | 106.2023           |                          |
| FR 1201712YV                                                       | KE0000006985 | 27-Feb-17  | 12-Feb-28     | 3,402            | 44,362.40                     | Fixed       | 12.0000    |                  |                 |                 | 111.1624           |                          |
| FR 1201720YV                                                       | KE0000007988 | 27-Nov-17  | 18-Nov-24     | 1,875            | 41,462.40                     | Fixed       | 12.5000    |                  |                 |                 | 109.3896           |                          |
| FR 1201815YV                                                       | KE0000008029 | 26-Jan-18  | 10-Jan-33     | 4,850            | 41,250.34                     | Fixed       | 12.5000    |                  |                 |                 | 105.4548           |                          |
| FR 1201820YV                                                       | KE0000001028 | 19-Nov-18  | 25-Oct-38     | 8,964            | 40,383.25                     | Fixed       | 11.9500    |                  |                 |                 | 105.8800           |                          |
| FR 1201920YV                                                       | KE0000007076 | 28-Mar-19  | 12-Feb-44     | 8,910            | 18,303.06                     | Fixed       | 12.2000    |                  |                 |                 | 104.5028           |                          |
| MA820173                                                           | KE0000008296 | 11-Sep-17  | 16-Sep-20     | 196              | 16.0000                       | Fixed       | 10.0000    | 104.8100         | 100.0000        | 100.0000        | 36.294             |                          |
| MA820173                                                           | KE0000007210 | 11-Sep-17  | 7-Sep-20      | 342              | 444.00                        | Fixed       | 10.0000    | 10.0000          | 104.5800        | 100.0000        | 100.0000           | 783.223                  |
| BONDS SELL/BUY BACK TRANSACTIONS                                   |              |            |               |                  |                               |             |            |                  |                 |                 |                    |                          |
| GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION |              |            |               |                  |                               |             |            |                  |                 |                 |                    |                          |
| FKD 120115YV                                                       | KE0000003500 | 26-Mar-10  | 10-Mar-20     | 1,897            | 22,336.25                     | Fixed       | 10.2500    | 9.9300           | 104.0223        | 103.9998        | 100.6073           | 2,300.000                |
| FKD 1201215YV                                                      | KE0000003875 | 24-Sep-12  | 6-Sep-27      | 2,897            | 49,304.95                     | Fixed       | 11.0000    | 11.1532          | 99.6475         | 99.1963         | 99.7790            | 1,000.000                |
| FKD 1201620YV                                                      | KE0000004643 | 26-Sep-16  | 1-Sep-36      | 4,190            | 12,761.20                     | Fixed       | 14.0000    | 12.9900          | 107.4438        | 107.1388        | 107.7816           | 300.000                  |
| FKD 1201315YV                                                      | KE0000006037 | 1-Jul-13   | 19-Jun-23     | 1,357            | 30,248.20                     | Fixed       | 12.3730    | 8.8900           | 114.1753        | 110.8107        | 108.0705           | 1,000.000                |
| FKD 220115YV                                                       | KE000000394  | 30-Nov-15  | 23-Nov-20     | 419              | 30,873.05                     | Fixed       | 13.9300    |                  |                 |                 | 105.8605           |                          |
| FKD 220116YV                                                       | KE000000107  | 25-Jul-16  | 19-Jul-21     | 587              | 24,395.30                     | Fixed       | 14.0890    | 10.8000          | 108.4342        | 108.0000        | 107.4712           | 5,000.000                |
| FKD 320116YV                                                       | KE0000004876 | 19-Aug-16  | 6-Aug-26      | 3,597            | 40,014.90                     | Fixed       | 11.5170    | 11.1000          | 103.2976        | 102.4371        | 99.3730            | 4,800.000                |
| FKD 320119YV                                                       | KE0000004876 | 19-Aug-16  | 6-Aug-26      | 3,597            | 40,014.90                     | Fixed       | 11.5170    | 11.1000          | 103.2976        | 102.4371        | 99.3730            | 30,400.000               |
| FKD 3201815YV                                                      | KE0000001348 | 26-Jul-19  | 10-Jul-34     | 5,396            | 60,578.30                     | Fixed       | 12.3400    | 11.8400          | 104.8787        | 104.8787        | 100.2293           | 4,700.000                |
| FKD 3201815YV                                                      | KE0000001381 | 26-Jul-19  | 10-Jul-34     | 5,396            | 60,578.30                     | Fixed       | 12.3400    | 11.7800          | 106.0721        | 103.8424        | 100.2293           | 37,400.000               |
| FKD 3201815YV                                                      | KE0000001328 | 26-Jul-19  | 10-Jul-34     | 5,396            | 60,578.30                     | Fixed       | 12.3400    | 11.7400          | 106.2865        | 104.1288        | 100.2293           | 3,000.000                |
| FKD 3201815YV                                                      | KE0000001328 | 26-Jul-19  | 10-Jul-34     | 5,396            | 60,578.30                     | Fixed       | 12.3400    | 12.0392          | 104.1895        | 100.0798        | 100.2293           | 1,800.000                |
| FR 1201520YV                                                       | KE0000001100 | 14-Dec-15  | 2-Nov-24      | 1,889            | 26,113.05                     | Fixed       | 11.0000    | 8.8000           | 106.0867        | 106.5148        | 104.0871           | 3,500.000                |
| FR 1201615YV                                                       | KE0000006658 | 24-Oct-16  | 6-Oct-31      | 4,388            | 40,028.65                     | Fixed       | 12.0000    | 10.9491          | 114.8337        | 107.5930        | 106.2023           | 5,000.000                |
| FR 1201815YV                                                       | KE0000008    |            |               |                  |                               |             |            |                  |                 |                 |                    |                          |