

| BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE                           |             |            |           |                  |                               |             |                  |                 |                 |                    |                    | February 21, 2020        |  |
|---|-------------|------------|-----------|------------------|-------------------------------|-------------|------------------|-----------------|-----------------|--------------------|--------------------|--------------------------|--|
| Issue No.   | ISIN CODE   | Issue Date | Maturity  | Days to Maturity | Outstanding Value in millions | Coupon Rate | Traded Yield (%) | Dirty Price (%) | Clean Price (%) | Previous Price (%) | Value Traded (KSh) |                          |  |
| <b>GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS ABOVE KES 50 MILLION</b> |             |            |           |                  |                               |             |                  |                 |                 |                    |                    | <b>February 21, 2020</b> |  |
| <b>TWO YEAR BONDS</b>   |             |            |           |                  |                               |             |                  |                 |                 |                    |                    |                          |  |
| FKD 1201870Y  | KE50000932  | 28-Jan-19  | 28-Jan-21 | 339              | 23,774.63                     | Fixed       | 10.7010          |                 |                 |                    | 101.0283           |                          |  |
| <b>FIVE YEAR BONDS</b>  |             |            |           |                  |                               |             |                  |                 |                 |                    |                    |                          |  |
| FKD 1201915Y  | KE50000254  | 28-Jun-15  | 28-Jun-20 | 122              | 30,956.05                     | Fixed       |                  |                 |                 |                    | 102.8665           |                          |  |
| FKD 1201915Y  | KE50000304  | 30-Nov-15  | 29-Nov-20 | 276              | 30,073.05                     | Fixed       |                  |                 |                 |                    | 105.8605           |                          |  |
| FKD 1201915Y  | KE50000454  | 28-Dec-15  | 18-Nov-21 | 423              | 15,544.20                     | Fixed       |                  |                 |                 |                    | 105.2763           |                          |  |
| FKD 1201915Y  | KE50000517  | 25-Jul-16  | 19-Jul-21 | 514              | 24,395.30                     | Fixed       |                  |                 |                 |                    | 107.4712           |                          |  |
| FKD 1201915Y  | KE50000638  | 28-Sep-16  | 25-Sep-21 | 1,111            | 23,025.05                     | Fixed       |                  |                 |                 |                    | 104.1202           |                          |  |
| FKD 1201915Y  | KE50000744  | 28-Aug-17  | 22-Aug-21 | 913              | 29,959.15                     | Fixed       |                  |                 |                 |                    | 105.8058           |                          |  |
| FKD 1201915Y  | KE50000774  | 29-Oct-17  | 17-Oct-22 | 369              | 20,714.10                     | Fixed       |                  |                 |                 |                    | 106.2719           |                          |  |
| FKD 1201915Y  | KE50000818  | 28-Mar-18  | 28-Mar-23 | 1,123            | 30,795.55                     | Fixed       |                  |                 |                 |                    | 104.3293           |                          |  |
| FKD 1201915Y  | KE50000947  | 28-Feb-19  | 19-Feb-24 | 1,459            | 65,092.22                     | Fixed       |                  |                 |                 |                    | 100.0866           |                          |  |
| FKD 1201915Y  | KE50001096  | 18-Mar-19  | 8-Mar-24  | 1,536            | 30,210.15                     | Fixed       |                  |                 |                 |                    | 100.0388           |                          |  |
| FKD 1201915Y  | KE50000786  | 18-Dec-19  | 8-Dec-24  | 1,753            | 26,491.08                     | Fixed       |                  |                 |                 |                    | 102.3821           |                          |  |
| <b>TEN YEAR BONDS</b>   |             |            |           |                  |                               |             |                  |                 |                 |                    |                    |                          |  |
| FKD 1201910Y  | KE40000332  | 28-Apr-10  | 18-Apr-20 | 32               | 13,384.15                     | Fixed       | 8.7500           |                 |                 |                    | 100.1997           |                          |  |
| FKD 1201910Y  | KE50000398  | 18-Nov-11  | 18-Oct-21 | 241              | 35,387.00                     | Fixed       |                  |                 |                 |                    | 98.6464            |                          |  |
| FKD 1201910Y  | KE200002358 | 25-Jun-12  | 13-Jun-22 | 843              | 35,273.70                     | Fixed       | 12.7500          |                 |                 |                    | 105.1328           |                          |  |
| FKD 1201910Y  | KE500006037 | 1-Jul-13   | 19-Jun-23 | 1,214            | 32,248.20                     | Fixed       | 12.7510          | 108.0281        | 103.9869        |                    | 100,000.000        |                          |  |
| FKD 1201910Y  | KE500006890 | 25-May-15  | 15-May-24 | 1,424            | 35,852.15                     | Fixed       |                  |                 |                 |                    | 105.3624           |                          |  |
| FKD 1201910Y  | KE500006329 | 29-Aug-16  | 17-Aug-26 | 2,369            | 18,356.45                     | Fixed       | 10.0000          |                 |                 |                    | 121.7105           |                          |  |
| FKD 1201910Y  | KE500006528 | 31-Jul-17  | 19-Jul-27 | 3,078            | 35,174.60                     | Fixed       |                  |                 |                 |                    | 109.1700           |                          |  |
| FKD 1201910Y  | KE500006762 | 27-Aug-18  | 16-Aug-28 | 3,097            | 40,608.85                     | Fixed       |                  |                 |                 |                    | 103.8542           |                          |  |
| FKD 1201910Y  | KE500006816 | 11-Dec-18  | 4-Dec-28  | 3,209            | 40,608.85                     | Fixed       |                  |                 |                 |                    | 105.2745           |                          |  |
| FKD 1201910Y  | KE500006953 | 25-Feb-19  | 12-Feb-29 | 3,279            | 52,067.58                     | Fixed       |                  |                 |                 |                    | 100.1959           |                          |  |
| FKD 1201910Y  | KE500006877 | 18-Apr-19  | 2-Apr-29  | 3,328            | 51,306.72                     | Fixed       | 12.0000          |                 |                 |                    | 103.4992           |                          |  |
| FKD 1201910Y  | KE500006879 | 19-Aug-19  | 8-Aug-29  | 3,454            | 46,614.80                     | Fixed       | 11.5170          |                 |                 |                    | 94.6103            |                          |  |
| FKD 1201910Y  | KE600005659 | 25-Nov-19  | 12-Nov-29 | 3,552            | 38,463.69                     | Fixed       | 12.2800          |                 |                 |                    | 99.2865            |                          |  |
| <b>FIFTEEN YEAR BONDS</b>   |             |            |           |                  |                               |             |                  |                 |                 |                    |                    |                          |  |
| FKD120215Y  | KE100001345 | 28-Mar-07  | 7-Mar-22  | 745              | 3,654.60                      | Fixed       | 14.5000          |                 |                 |                    | 107.7395           |                          |  |
| FKD200715Y  | KE100001352 | 25-Jun-07  | 8-Jun-22  | 836              | 32,682.60                     | Fixed       | 13.5000          |                 |                 |                    | 107.4596           |                          |  |
| FKD120215Y  | KE100001360 | 28-Nov-07  | 7-Nov-22  | 996              | 32,998.10                     | Fixed       | 12.0000          |                 |                 |                    | 105.1117           |                          |  |
| FKD120215Y  | KE100001368 | 13-Mar-08  | 13-Mar-23 | 1,116            | 32,789.80                     | Fixed       | 12.0000          |                 |                 |                    | 104.6541           |                          |  |
| FKD120215Y  | KE400004348 | 28-Dec-09  | 7-Oct-24  | 1,899            | 31,952.45                     | Fixed       | 12.0000          |                 |                 |                    | 108.8200           |                          |  |
| FKD120215Y  | KE500004358 | 29-Mar-10  | 8-Mar-25  | 2,144            | 32,994.25                     | Fixed       | 12.0000          |                 |                 |                    | 106.9078           |                          |  |
| FKD120215Y  | KE200001558 | 28-Apr-11  | 8-Dec-25  | 2,117            | 13,113.10                     | Fixed       | 9.0000           |                 |                 |                    | 89.9292            |                          |  |
| FKD120215Y  | KE500004362 | 28-Aug-11  | 7-Aug-26  | 2,754            | 48,328.15                     | Fixed       | 11.0000          |                 |                 |                    | 94.9939            |                          |  |
| FKD120215Y  | KE400003873 | 24-Sep-12  | 6-Sep-27  | 2,754            | 48,304.95                     | Fixed       | 11.0000          |                 |                 |                    | 94.9909            |                          |  |
| FKD120215Y  | KE400003790 | 25-Feb-13  | 17-Feb-28 | 2,908            | 45,139.45                     | Fixed       | 11.2500          |                 |                 |                    | 97.6210            |                          |  |
| FKD120215Y  | KE500004368 | 11-Dec-13  | 10-Dec-28 | 2,871            | 39,875.00                     | Fixed       | 12.0000          |                 |                 |                    | 98.4330            |                          |  |
| FKD120215Y  | KE500004342 | 28-May-13  | 8-May-33  | 3,272            | 49,254.80                     | Fixed       | 12.0000          |                 |                 |                    | 98.1158            |                          |  |
| FKD120215Y  | KE500004370 | 23-Jul-13  | 3-Oct-33  | 4,073            | 29,054.30                     | Fixed       | 13.0000          |                 |                 |                    | 105.6480           |                          |  |
| FKD120215Y  | KE500004320 | 28-Jun-13  | 8-Jun-34  | 5,071            | 14,719.70                     | Fixed       | 12.8570          |                 |                 |                    | 102.1126           |                          |  |
| FKD120215Y  | KE500004104 | 13-Mar-13  | 24-Feb-34 | 5,176            | 45,098.15                     | Fixed       | 12.2460          |                 |                 |                    | 101.4884           |                          |  |
| FKD120215Y  | KE500004128 | 28-Jun-13  | 10-Jul-34 | 5,253            | 65,578.30                     | Fixed       | 12.8400          |                 |                 |                    | 100.3930           |                          |  |
| <b>TWENTY YEAR BONDS</b>  |             |            |           |                  |                               |             |                  |                 |                 |                    |                    |                          |  |
| FKD120220Y  | KE100001493 | 30-Jun-08  | 5-Jun-23  | 3,037            | 38,145.10                     | Fixed       | 13.7500          |                 |                 |                    | 102.7607           |                          |  |
| FKD120220Y  | KE200002178 | 30-Mar-11  | 5-May-31  | 4,951            | 3,856.80                      | Fixed       | 10.0000          | 12.2750         | 88.8974         | 86.2875            | 150,000.000        |                          |  |
| FKD120220Y  | KE400004369 | 28-Nov-12  | 17-Nov-32 | 4,487            | 44,489.85                     | Fixed       | 12.0000          |                 |                 |                    | 100.3493           |                          |  |
| FKD120220Y  | KE500004349 | 28-Sep-16  | 5-Sep-36  | 6,037            | 12,761.30                     | Fixed       | 14.0000          |                 |                 |                    | 102.7259           |                          |  |
| FKD120220Y  | KE500004324 | 28-Mar-18  | 1-Mar-38  | 6,583            | 23,282.15                     | Fixed       | 13.0000          | 12.8200         | 108.0618        | 102.5860           | 100,000.000        |                          |  |
| FKD120220Y  | KE500004865 | 28-Jun-18  | 5-Jun-38  | 6,709            | 15,846.65                     | Fixed       | 13.0000          |                 |                 |                    | 103.4771           |                          |  |
| FKD120220Y  | KE500004984 | 18-Apr-19  | 21-Mar-39 | 6,968            | 23,860.05                     | Fixed       | 12.8730          |                 |                 |                    | 100.1161           |                          |  |
| <b>TWENTY FIVE YEAR BONDS</b>   |             |            |           |                  |                               |             |                  |                 |                 |                    |                    |                          |  |
| FKD1201925Y   | KE400003389 | 28-Jun-10  | 28-May-35 | 5,575            | 20,192.50                     | Fixed       | 11.2500          |                 |                 |                    | 91.2811            |                          |  |
| FKD1201925Y   | KE500004849 | 25-Jun-18  | 25-May-43 | 4,834            | 5,152.60                      | Fixed       | 13.4000          |                 |                 |                    | 103.2196           |                          |  |
| <b>THIRTY YEAR BONDS</b>  |             |            |           |                  |                               |             |                  |                 |                 |                    |                    |                          |  |
| SDR 1501150Y  | KE200002135 | 28-Feb-11  | 21-Jan-41 | 7,640            | 28,144.70                     | Fixed       | 12.0000          |                 |                 |                    | 94.1774            |                          |  |
| <b>INFRASTRUCTURE BONDS</b>   |             |            |           |                  |                               |             |                  |                 |                 |                    |                    |                          |  |
| FR 1200812Y   | KE400003196 | 23-Feb-08  | 8-Feb-21  | 353              | 7,868.37                      | Fixed       | 12.0000          |                 |                 |                    | 104.5666           |                          |  |
| FR 2200812Y   | KE400003204 | 7-Dec-08   | 22-Nov-21 | 646              | 4,748.16                      | Fixed       | 12.0000          |                 |                 |                    | 101.5126           |                          |  |
| FR 1201112Y   | KE200002242 | 3-Oct-11   | 18-Sep-23 | 1,305            | 10,283.10                     | Fixed       | 12.0000          |                 |                 |                    | 106.3582           |                          |  |
| FR 1201312Y   | KE300001392 | 30-Sep-13  | 15-Sep-25 | 2,039            | 27,204.48                     | Fixed       | 11.0000          |                 |                 |                    | 102.0651           |                          |  |
| FR 1201512Y   | KE500001109 | 27-Oct-15  | 12-Oct-28 | 2,426            | 26,482.09                     | Fixed       | 11.0000          |                 |                 |                    | 101.8000           |                          |  |
| FR 1201512Y   | KE500004100 | 18-Dec-15  | 2-Dec-24  | 1,748            | 25,119.55                     | Fixed       | 11.0000          |                 |                 |                    | 102.2414           |                          |  |
| FR 1201612Y   | KE500001563 | 30-Mar-16  | 15-Mar-27 | 2,079            | 21,199.20                     | Fixed       | 11.0000          |                 |                 |                    | 102.7933           |                          |  |
| FR 1201612Y   | KE500004454 | 23-Mar-16  | 12-Mar-25 | 1,907            | 38,303.20                     | Fixed       | 12.0000          |                 |                 |                    | 108.1078           |                          |  |
| FR 1201612Y   | KE500004669 | 28-Oct-16  | 8-Oct-31  | 2,446            | 46,029.65                     | Fixed       | 12.0000          | 10.8000         | 109.2892        | 105.2243           | 100,000.000        |                          |  |
| FR 1201712Y   | KE500004388 | 27-Feb-17  | 12-Feb-29 | 3,279            | 43,300.40                     | Fixed       | 12.0000          |                 |                 |                    | 111.8224           |                          |  |
| FR 1201712Y   | KE500007288 | 27-Nov-17  | 18-Nov-24 | 1,732            | 41,449.46                     | Fixed       | 12.0000          |                 |                 |                    | 108.2059           |                          |  |
| FR 1201812Y   | KE500004809 | 29-Jun-18  | 19-Jun-31 | 4,207            | 41,588.80                     | Fixed       | 12.0000          | 10.6000         | 112.7753        | 111.9468           | 90,650.000         |                          |  |
| FR 1201812Y   | KE500004809 | 29-Jun-18  | 19-Jun-31 | 4,737            | 41,588.80                     | Fixed       | 12.0000          | 11.0000         | 110.0935        | 109.2350           | 101,661.000        |                          |  |
| FR 1201812Y   | KE500004910 | 19-Nov-18  | 25-Oct-38 | 6,821            | 36,787.30                     | Fixed       | 11.0000          | 10.0000         | 109.2362        | 106.1164           | 103,629.000        |                          |  |
| FR 1201912Y   | KE500004790 | 29-Mar-19  | 22-Feb-44 | 4,767            | 45,428.65                     | Fixed       | 12.0000          |                 |                 |                    | 103.9146           |                          |  |
| FR 1201912Y   | KE500005543 | 28-Oct-19  | 8-Oct-35  | 5,708            | 71,028.55                     | Fixed       | 11.7500          | 10.7500         | 110.5908        | 106.8463           | 580,000.000        |                          |  |
| FR 1201912Y   | KE500005543 | 28-Oct-19  | 8-Oct-35  | 5,708            | 71,028.55                     | Fixed       | 11.7500          | 10.8400         | 109.9424        | 106.3919           | 400,000.000        |                          |  |
| FR 1201912Y   | KE500005543 | 28-Oct-19  | 8-Oct-35  | 5,708            | 71,028.55                     | Fixed       | 11.7500          | 10.7000         | 110.9588        | 107.2091           | 200,000.000        |                          |  |
| MAR120173   | KE500006796 | 11-Apr-17  | 8-Apr-20  | 47               | 150.00                        | Fixed       | 10.0000          | 10.0000         | 103.7400        | 100.0000           | 29.196             |                          |  |
| MAR20173  | KE500006710 | 11-Sep-17  | 7-Sep-20  | 199              | 444.00                        | Fixed       | 10.0000          | 10.0000         | 104.5100        | 100.0000           | 601.214            |                          |  |
| <b>BONDS SELL/BUY BACK TRANSACTIONS</b>                                   |             |            |           |                  |                               |             |                  |                 |                 |                    |                    |                          |  |
| <b>GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION</b> |             |            |           |                  |                               |             |                  |                 |                 |                    |                    |                          |  |
| FKD3200715Y   | KE100001380 | 28-Nov-07  | 7-Nov-22  | 890              | 32,858.10                     | Fixed       | 12.3000          | 10.5127         | 108.0607        | 104.6280           | 105.3117           | 550.000                  |  |
| FKD 32018 5Y  | KE500003786 | 18-Dec-19  | 8-Dec-24  | 1,753            | 26,491.08                     | Fixed       | 11.8000          | 10.8000         | 102.6268        | 102.6155           | 3,350.000          |                          |  |
| FR 1201112Y   | KE200002242 | 3-Oct-11   | 18-Sep-23 | 1,305            | 10,283.10                     | Fixed       | 12.0000          | 8.9000          | 114.2096        | 109.3216           | 106.3582           | 400.000                  |  |
| FR 1201512Y   | KE500004100 | 18-Dec-15  | 2-Dec-24  | 1,748            | 25,119.55                     | Fixed       | 11.0000          | 10.8400         | 102.3390        | 100.0987           | 102.2414           | 3,000.000                |  |
| FR 1201612Y   | KE500004369 | 28-Sep-16  | 5-Sep-36  | 2,426            | 46,029.65                     | Fixed       | 11.0000          | 10.4100         | 111.7869        | 105.2865           | 1,800.000          |                          |  |
| FR 1201712Y   | KE500007288 | 27-Nov-17  | 18-Nov-24 | 1,732            | 41,449.46                     | Fixed       | 12.0000          | 8.7600          | 111.6108        | 108.3889           | 108.2059           | 2,700.000                |  |
| FR 1201812Y   | KE500004809 | 29-Jun-18  | 19-Jun-31 | 4,207            | 41,588.80                     | Fixed       | 12.0000          | 10.8000         | 110.7560        | 109.8965           | 110.6961           | 38,500.000               |  |
| FR 1201912Y   | KE500004790 | 29-Mar-19  | 22-Feb-44 | 4,767            | 45,428.65                     | Fixed       | 12.0000          | 11.8500         | 107.6360        | 102.4710           | 2,500.000          |                          |  |
| <b>CORPORATE BONDS</b>  |             |            |           |                  |                               |             |                  |                 |                 |                    |                    |                          |  |
| <b>CENTUM BOND SENIOR UNSECURED FIXED RATE AND EQUITY LINKED NOTES</b>    |             |            |           |                  |                               |             |                  |                 |                 |                    |                    |                          |  |
| CTRB 08.08.06.20.13   | KE500002295 | 15-Jun-15  | 8-Jun-20  | 108              | 3,899.22                      | FIXED       | 13.0000          |                 |                 |                    | 100.8001           |                          |  |
| CTRB 08.08.06.20.12.5   | KE500002872 | 15-Jun-15  | 8-Jun-20  | 108              | 2,100.77                      | FIXED       | 12.0000          |                 |                 |                    | 101.0000           |                          |  |
| CTRB 08.08.06.20.12.9   | KE500002889 | 15-Jun-15  | 8-Jun-20  | 108              | 2,100.77                      | FIXED       | 8.0000           |                 |                 |                    | 8.0000             |                          |  |
| <b>STANBEC MULTICURRENCY MEDIUM TERM NOTE</b>                             |             |            |           |                  |                               |             |                  |                 |                 |                    |                    |                          |  |