

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE													January 25, 2021
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 (Kshs)	
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS ABOVE KES.50 MILLION													January 25, 2021
TWO YEAR BONDS													
FAC1/2009/22	KE7000000202	26-Jan-10	26-Jan-12	4	21,280.26	Fixed	10.204%				101.942%	18,300.000	
FAC1/2009/22	KE7000000217	12-Jan-10	9-Jan-12	719	55,860.26	Fixed	9.488%	7.850%	101.677%	101.188%	101.665%	18,300.000	
FIVE YEAR BONDS													
FAC1/2009/25	KE5000000456	25-Apr-16	19-Apr-21	89	19,544.20	Fixed	14.594%				102.104%	102.104%	
FAC1/2009/25	KE5000000501	25-Mar-16	19-Mar-21	171	24,355.20	Fixed	14.600%				102.048%	102.048%	
FAC1/2009/25	KE5000000543	26-Sep-16	20-Sep-21	234	23,051.01	Fixed	13.112%				104.988%	104.988%	
FAC1/2009/25	KE5000000584	26-Aug-17	22-Aug-22	576	26,599.13	Fixed	12.459%				105.960%	105.960%	
FAC1/2009/25	KE5000000784	23-Oct-17	11-Oct-22	626	30,112.10	Fixed	12.513%				105.110%	105.110%	
FAC1/2009/25	KE5000000818	26-Mar-18	20-Mar-23	780	30,795.51	Fixed	12.299%				105.090%	105.090%	
FAC1/2009/25	KE5000000847	25-Feb-18	19-Feb-23	1,116	35,632.24	Fixed	11.948%				103.298%	103.298%	
FAC1/2009/25	KE5000001096	13-May-19	6-May-24	1,193	39,201.45	Fixed	10.872%				103.203%	103.203%	
TEN YEAR BONDS													
FAC1/2009/29	KE2000000238	25-Jun-12	13-Jun-22	500	35,773.70	Fixed	12.750%				105.499%	105.499%	
FAC1/2009/29	KE2000000317	1-Jul-13	10-Jun-23	871	39,246.20	Fixed	12.274%				106.113%	106.113%	
FAC1/2009/29	KE2000000899	29-May-16	15-Jun-24	1,181	36,852.15	Fixed	12.380%				99.982%	99.982%	
FAC1/2009/29	KE2000000639	29-Aug-16	17-Aug-26	2,026	18,306.41	Fixed	10.030%				116.752%	116.752%	
FAC1/2009/29	KE2000000727	31-Mar-17	19-Mar-27	1,074	36,174.40	Fixed	12.866%				108.400%	108.400%	
FAC1/2009/29	KE2000000762	27-Jun-18	14-Aug-28	2,754	40,546.66	Fixed	12.686%				101.260%	101.260%	
FAC1/2009/29	KE2000000816	17-Dec-18	4-Dec-28	2,866	54,034.49	Fixed	12.502%				104.260%	104.260%	
FAC1/2009/29	KE2000000862	25-Feb-19	12-Feb-29	2,386	32,606.66	Fixed	12.386%				104.712%	104.712%	
FAC1/2009/29	KE2000000877	16-Mar-19	2-Jun-29	1,091	51,375.00	Fixed	12.300%				103.627%	103.627%	
FAC1/2009/29	KE2000000878	19-Aug-19	6-Aug-29	1,111	45,005.06	Fixed	11.647%				104.363%	104.363%	
FAC1/2009/29	KE2000000569	29-Nov-19	12-Nov-29	1,309	49,222.44	Fixed	12.280%				103.192%	103.192%	
FIFTEEN YEAR BONDS													
FAC1/2007/35	KE1000000146	26-Mar-07	7-Mar-22	492	3,654.60	Fixed	14.500%				106.056%	106.056%	
FAC1/2009/35	KE1000000154	25-Jun-07	6-Jun-22	491	39,646.60	Fixed	13.500%				106.766%	106.766%	
FAC1/2009/35	KE1000000389	26-Nov-07	2-Nov-22	447	39,458.10	Fixed	12.900%				106.236%	106.236%	
FAC1/2009/35	KE1000000428	31-Mar-08	13-Mar-23	773	34,789.80	Fixed	12.500%				105.158%	105.158%	
FAC1/2009/35	KE1000000436	26-Oct-09	7-Oct-24	1,347	31,052.45	Fixed	12.000%				105.705%	105.705%	
FAC1/2009/35	KE1000000438	25-Oct-09	7-Oct-24	1,341	31,852.45	Fixed	12.000%				105.671%	105.671%	
FAC1/2009/35	KE2000000350	29-Mar-10	10-Mar-25	1,501	27,093.90	Fixed	10.250%				99.476%	99.476%	
FAC1/2009/35	KE2000000358	25-Apr-11	8-Dec-21	1,774	24,523.23	Fixed	10.000%				93.990%	93.990%	
FAC1/2009/35	KE4000000676	24-Sep-12	6-Sep-22	2,414	51,499.91	Fixed	11.000%				99.045%	99.045%	
FAC1/2009/35	KE4000000736	25-Feb-13	2-Feb-28	2,451	46,138.45	Fixed	11.250%				100.451%	100.451%	
FAC1/2009/35	KE4000000859	29-Apr-13	10-Apr-28	2,739	66,203.90	Fixed	11.000%				102.625%	102.625%	
FAC1/2009/35	KE5000000432	26-Mar-18	9-Mar-23	1,483	49,242.60	Fixed	12.650%				105.438%	105.438%	
FAC1/2009/35	KE5000000439	26-Jun-19	6-Jun-24	1,759	60,801.06	Fixed	12.670%	12.000%	105.707%	105.568%	105.568%	1,750,000.000	
FAC1/2009/35	KE5000001104	13-May-19	24-Aug-24	1,833	49,453.78	Fixed	12.740%				101.842%	101.842%	
FAC1/2009/35	KE5000001228	26-Mar-20	16-Mar-24	1,491	56,552.55	Fixed	12.740%				104.176%	104.176%	
FAC1/2009/35	KE5000000718	25-Feb-20	5-Feb-35	1,520	50,683.00	Fixed	12.750%	12.100%	109.882%	104.381%	99.971%	100,000.000	
TWENTY YEAR BOND													
FAC1/2009/39	KE1000000493	30-Jun-09	5-Jun-29	3,684	26,145.10	Fixed	12.750%				99.941%	99.941%	
FAC1/2009/39	KE2000000179	30-May-11	5-May-31	3,769	33,622.97	Fixed	10.000%				99.364%	99.364%	
FAC1/2009/39	KE2000000349	26-Nov-12	1-Nov-32	4,294	44,581.65	Fixed	12.000%				100.594%	100.594%	
FAC1/2009/39	KE2000000450	26-Sep-16	1-Sep-36	4,591	12,713.30	Fixed	14.000%				101.346%	101.346%	
FAC1/2009/39	KE2000000525	26-Mar-18	1-Mar-38	6,240	59,078.29	Fixed	12.950%	106.877%	101.663%	100.978%	300,000.000	300,000.000	
FAC1/2009/39	KE2000000855	30-Mar-18	5-Mar-38	6,366	56,109.26	Fixed	13.300%				101.366%	101.366%	
FAC1/2009/39	KE2000000966	15-Apr-19	1-Mar-39	6,403	23,560.00	Fixed	12.870%				101.898%	101.898%	
TWENTY FIVE YEAR BOND													
FAC1/2009/45	KE4000000386	29-Jun-10	28-May-35	5,233	26,191.36	Fixed	11.200%				101.260%	101.260%	
FAC1/2009/45	KE5000000649	25-Jun-18	25-May-43	8,151	86,758.15	Fixed	13.400%				101.393%	101.393%	
THIRTY YEAR BOND													
SOB1/2009/50	KE2000000218	28-Feb-11	21-Jun-41	7,297	28,144.70	Fixed	12.000%				94.951%	94.951%	
INFRASTRUCTURE BONDS													
IFB1/2009/30	KE4000000138	24-Feb-08	4-Feb-24	16	7,886.10	Fixed	12.000%				101.698%	101.698%	
IFB1/2009/30	KE4000000296	7-Dec-09	22-Jun-24	207	5,388.10	Fixed	12.000%				101.519%	101.519%	
IFB1/2009/30	KE2000000242	3-Oct-11	18-Sep-23	992	11,736.50	Fixed	12.000%				107.692%	107.692%	
IFB1/2009/30	KE30000008130	30-Sep-13	10-Sep-26	1,690	27,905.36	Fixed	11.000%				102.397%	102.397%	
IFB1/2009/30	KE40000001100	27-Oct-14	12-Oct-26	2,082	27,045.95	Fixed	11.000%				103.281%	103.281%	
IFB1/2009/30	KE50000004100	14-Dec-15	2-Dec-24	1,403	25,119.55	Fixed	11.000%				100.571%	100.571%	
IFB1/2009/30	KE40000001650	30-Jun-16	18-May-27	2,739	66,203.90	Fixed	11.000%				101.898%	101.898%	
IFB1/2009/30	KE5000000464	23-May-16	12-May-26	1,564	36,303.20	Fixed	12.500%				106.537%	106.537%	
IFB1/2009/30	KE5000000669	24-Oct-16	6-Oct-21	1,900	40,029.61	Fixed	12.000%				106.769%	106.769%	
IFB1/2009/30	KE5000000690	27-Feb-17	12-Feb-23	2,036	14,330.40	Fixed	12.500%				107.120%	107.120%	
IFB1/2009/30	KE5000000788	27-Nov-17	19-Nov-24	1,389	42,468.45	Fixed	12.500%				106.000%	106.000%	
IFB1/2009/30	KE5000000803	29-Jun-18	10-Jun-24	1,364	41,184.80	Fixed	12.500%				114.069%	114.069%	
IFB1/2009/30	KE5000000806	12-Jun-18	25-Oct-28	6,474	36,207.46	Fixed	11.650%				103.076%	103.076%	
IFB1/2009/30	KE5000000876	25-Mar-19	22-Feb-24	1,624	35,626.65	Fixed	12.200%				102.655%	102.655%	
IFB1/2009/30	KE5000000543	28-Oct-19	8-Oct-35	6,365	71,028.51	Fixed	11.750%				102.212%	102.212%	
IFB1/2009/30	KE5000000849	14-Jun-20	7-Aug-29	2,985	74,307.28	Fixed	10.800%				96.466%	96.466%	
IFB1/2009/30	KE5000000850	3-Jun-20	25-Mar-30	1,943	19,275.46	Fixed	10.700%				99.216%	99.216%	
IFB1/2009/30	KE5000000845	24-Aug-20	11-Aug-31	1,846	78,639.89	Fixed	10.900%	101.854%	100.124%	99.216%	50,000.000	50,000.000	
IFB1/2009/30	KE70000002324	25-Jan-21	5-Jun-37	5,820	81,052.52	Fixed	12.257%	12.272%	100.202%	99.989%	100.1307	50,000.000	
IFB1/2009/30	KE70000002324	25-Jan-21	5-Jun-37	5,820	81,052.52	Fixed	12.257%	12.272%	100.492%	100.347%	100.1307	1,120,000.000	
IFB1/2009/30	KE70000002324	25-Jan-21	5-Jun-37	5,820	81,052.52	Fixed	12.257%	12.200%	101.596%	100.1307	1,120,000.000	1,120,000.000	
IFB1/2009/30	KE70000002324	25-Jan-21	5-Jun-37	5,820	81,052.52	Fixed	12.257%	11.900%	102.364%	100.229%	100.1307	750,000.000	
IFB1/2009/30	KE70000002324	25-Jan-21	5-Jun-37	5,820	81,052.52	Fixed	12.257%	11.860%	102.619%	102.484%	100.1307	600,000.000	
IFB1/2009/30	KE70000002324	25-Jan-21	5-Jun-37	5,820	81,052.52	Fixed	12.257%	11.850%	102.662%	102.549%	100.1307	179,200.000	
IFB1/2009/30	KE70000002324	25-Jan-21	5-Jun-37	5,820	81,052.52	Fixed	12.257%	11.850%	102.760%	102.739%	100.1307	300,000.000	
IFB1/2009/30	KE70000002324	25-Jan-21	5-Jun-37	5,820	81,052.52	Fixed	12.257%	11.800%	102.870%	102.839%	100.1307	51,000.000	
BONDS SET LIBUY BACK TRANSACTIONS													
IFB1/2009/30	KE70000002324	25-Jan-21	5-Jun-37	5,820	81,052.52	Fixed	12.257%	11.800%	102.100%	102.866%	100.1307	100,000.000	
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES.50 MILLION													
FAC1/2009/22	KE7000000217	12-Jan-10	9-Jan-12	719	55,860.26	Fixed	9.488%	7.600%	101.677%	101.188%	101.665%	18,300.000	
FAC1/2009/22	KE7000000217	12-Jan-10	9-Jan-12	719	55,860.26	Fixed	9.488%	7.710%	101.674%	101.192%	101.665%	800.000	
FAC1/2009/22	KE7000000727	31-Mar-17	19-Mar-27	1,074	36,174.40	Fixed	12.866%	10.960%	101.689%	101.194%	101.689%	1,000.000	
FAC1/2009/22	KE7000000727	31-Mar-17	19-Mar-27	1,074	36,174.40	Fixed	12.866%	10.950%	101.689%	101.194%	101.689%	1,000.000	
FAC1/2009/25	KE5000000953	25-Feb-19	12-Feb-29	2,386	32,604.00	Fixed	12.438%	11					

CENTUM REAL ESTATE LIMITED (SENIOR SECURED)																		
CENTUM REAL ESTATE - SENIOR SECURED MORTGAGE NOTES	NE 7000005048	16-Dec-20	13-Dec-22	1.048	2,603.38	FIXED	12,000	-	-									
CENTUM REAL ESTATE - SENIOR COMMON EQUITY SECURED MORTGAGES	NE 7000005054	16-Dec-20	13-Dec-22	1.048	2,603.38	FIXED	12,000	-	-									
					<table><tr><th>16 months in arrears</th><th>Previous</th></tr><tr><td>6,497,200,000</td><td>7,173,350,000</td></tr></table>		16 months in arrears	Previous	6,497,200,000	7,173,350,000	<table><tr><th>16 months in arrears</th><th>Previous</th></tr><tr><td>91</td><td>144</td></tr></table>		16 months in arrears	Previous	91	144		
16 months in arrears	Previous																	
6,497,200,000	7,173,350,000																	
16 months in arrears	Previous																	
91	144																	

There are a number of key variables to look at when investing in bonds: the bond's maturity, redemption features, credit quality, interest rate, price, yield and tax status. Together, these factors help determine the value of your bond investment and the degree to which it matches your financial objectives.

Note:

BBB: Rating from Truist bond BBB	MA: 12 weeks (91 days) Mexico Treasury	MTN: Medium Term Note
YTC: Fixed Rate Treasury Bond	YTM: Yield to maturity	YTC: Yield to call coupon rate
CBK: Central Bank of Kenya	WFB: Infrastructure Bond	S: Supranational

DISCLAIMER: Limitsort case has been taken in the preparation of this report. However, the Nairobi Securities Exchange does not warrant accuracy, adequacy or completeness of this information and expressly disclaims liability for errors or omissions in this information.