

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE													March 16, 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													March 16, 2021
TWO YEAR BONDS													
FXD 10011079	KE7000002217	13-Jan-21	09-Jun-23	670	55,860.26	Fixed	5.4860					100.250	
FIVE YEAR BONDS													
FXD 10016130	KE5000005648	25-Aug-18	18-Aug-23	46	18,564.04	Fixed	14.2484					100.292	
FXD 10016130	KE5000005107	25-Aug-18	18-Aug-23	131	24,391.30	Fixed	14.0806					100.245	
FXD 10016130	KE5000004936	26-Aug-18	20-Sep-23	199	23,051.05	Fixed	13.1149					100.637	
FXD 10017130	KE5000001245	26-Aug-17	22-Aug-22	339	29,599.15	Fixed	14.8508					99.902	
FXD 10017130	KE5000007764	23-Oct-17	11-Oct-22	598	26,714.16	Fixed	12.5176					100.110	
FXD 10018130	KE5000000818	26-Mar-18	16-Mar-23	795	30,795.35	Fixed	12.2895					100.009	
FXD 10018130	KE5000000947	25-Feb-18	18-Feb-23	1,078	46,082.22	Fixed	11.3049	10.392	100.889	100.4839	100.9672	85,000,000.00	
FXD 10018130	KE5000001596	13-Mar-18	16-Mar-23	1,130	38,201.46	Fixed	10.8729	9.9	100.178	100.1998	101.8186	239,000,000.00	
FXD 10018130	KE5000001596	16-Oct-18	09-Oct-24	1,370	45,012.00	Fixed	11.4920					100.036	
FXD 10020130	KE5000000947	11-Mar-20	05-May-23	1,517	35,121.68	Fixed	11.9670	10.61	107.538	100.8501	103.6597	200,000,000.00	
TEN YEAR BONDS													
FXD 10014109	KE5000002248	25-Aug-17	15-Jan-22	460	36,273.70	Fixed	12.7596					100.018	
FXD 10014109	KE5000000027	01-Jul-17	15-Jun-23	631	39,248.20	Fixed	12.3715					100.837	
FXD 10014109	KE5000000860	25-Mar-18	15-Jun-24	1,041	36,852.15	Fixed	12.1860	10.35	106.108	106.6019	99.9822	82,000,000.00	
FXD 10014109	KE5000001932	26-Aug-18	17-Aug-23	1,086	18,306.45	Fixed	13.0789					100.726	
FXD 10017109	KE5000007287	31-Jul-17	19-Jul-22	3,078	35,174.40	Fixed	12.9665					107.4802	
FXD 10017109	KE5000007072	27-Aug-18	14-Aug-23	2,714	45,061.00	Fixed	12.0980					103.922	
FXD 10017109	KE5000001616	17-Oct-18	06-Oct-23	2,406	54,054.48	Fixed	12.9205					100.056	
FXD 10017109	KE5000000663	25-Feb-19	12-Feb-23	2,896	52,044.00	Fixed	12.4386					100.771	
FXD 10017109	KE5000000877	19-Apr-19	06-Apr-23	2,495	51,330.00	Fixed	12.3000					100.927	
FXD 10017109	KE5000000878	19-Aug-19	06-Aug-23	3,071	45,001.00	Fixed	11.5170					100.363	
FXD 10017109	KE5000000559	29-Mar-19	12-May-23	1,308	69,521.44	Fixed	12.2802					101.370	
FIFTEEN YEAR BONDS													
FXD 10020130	KE1000001345	26-Mar-21	07-Mar-22	362	3,401.00	Fixed	11.5000					100.819	
FXD 10020130	KE1000001352	25-Jul-21	06-Jul-22	361	34,492.00	Fixed	11.5000					100.636	
FXD 10020130	KE1000001360	26-Mar-21	07-Feb-22	607	32,569.10	Fixed	12.5000					100.816	
FXD 10020130	KE1000001426	31-Mar-21	13-Mar-22	739	34,799.80	Fixed	12.5000					100.738	
FXD 10020130	KE4000001838	26-Oct-21	07-Oct-24	1,507	31,552.45	Fixed	12.5000					100.488	
FXD 10020130	KE4000001930	26-Mar-21	16-Mar-23	1,497	27,430.40	Fixed	12.5000					99.975	
FXD 10020130	KE5000001558	25-Aug-21	08-Oct-23	1,738	24,532.61	Fixed	9.0000	10.85	96.1851	93.5087	93.9261	99,800,000.00	
FXD 10020130	KE5000001870	25-Aug-21	08-Sep-27	2,071	31,039.31	Fixed	11.0000					98.402	
FXD 10020130	KE5000000432	28-Mar-19	08-May-23	1,443	49,254.85	Fixed	12.5000					100.436	
FXD 10020130	KE5000000879	26-Oct-19	07-Oct-23	1,580	49,645.35	Fixed	12.5000					100.886	
FXD 10020130	KE5000000430	26-Jul-19	06-Jun-24	1,488	50,803.04	Fixed	12.8571					100.568	
FXD 10020130	KE5000001158	13-Mar-21	24-Mar-24	4,293	49,643.18	Fixed	12.7380					100.763	
FXD 10020130	KE5000001328	26-Jul-21	10-Jul-24	4,870	50,652.06	Fixed	12.3400					100.176	
FXD 10020130	KE5000001718	23-Feb-21	19-Feb-23	5,080	50,861.00	Fixed	12.7500					101.768	
TWENTY YEAR BOND													
FXD 10020130	KE1000001493	30-Jul-21	05-Jan-22	2,884	36,145.10	Fixed	12.7500					99.974	
FXD 10011000	KE5000001278	30-Jul-17	05-Jun-23	3,708	33,852.07	Fixed	12.0000					99.284	
FXD 10011000	KE5000001984	26-Jul-17	01-Feb-22	4,254	48,506.48	Fixed	12.0000					97.941	
FXD 10011000	KE5000001984	26-Jul-17	01-Sep-24	5,494	51,761.26	Fixed	12.0000					97.146	
FXD 10011000	KE5000001984	26-Jul-18	01-Mar-23	4,200	58,078.29	Fixed	12.3000					100.484	
FXD 10011000	KE5000001984	30-Jul-18	01-Mar-23	5,208	58,078.29	Fixed	12.3000					100.484	
FXD 10011000	KE5000001984	15-Apr-19	21-Mar-23	6,585	23,560.03	Fixed	12.8750					100.121	
TWENTY FIVE YEAR BOND													
FXD 10011000	KE5000000949	25-Jun-18	25-May-43	8,111	86,258.15	Fixed	13.4000	13.21	103.887	107.6165	107.0147	50,000,000.00	
THIRTY YEAR BOND													
FXD 10011000	KE5000000135	28-Feb-11	21-Jan-21	7,307	26,164.70	Fixed	12.0000					94.918	
INFRASTRUCTURE BONDS													
FXD 10020130	KE4000001024	07-Dec-20	22-Dec-21	257	5,388.33	Fixed	12.0000					101.518	
FXD 10011000	KE5000000942	03-Oct-17	18-Sep-23	369	11,226.26	Fixed	9.438	11.1250	100.4815	100.4506	100.4506	53,000,000.00	
FXD 10014120	KE5000000130	30-Sep-11	15-Sep-25	1,680	27,805.35	Fixed	11.0000	9.9399	107.4300	100.3300	101.8323	50,000,000.00	
FXD 10014120	KE4000001109	27-Oct-14	15-Oct-26	2,682	27,445.65	Fixed	11.0000					101.847	
FXD 10014120	KE5000000430	14-Oct-16	05-Oct-24	1,583	25,119.55	Fixed	11.0000					100.165	
FXD 10014120	KE5000000430	30-Mar-17	15-Mar-27	2,386	31,192.26	Fixed	11.0000					100.167	
FXD 10014120	KE5000000454	23-Mar-18	13-Mar-26	1,504	36,301.20	Fixed	12.5000					100.935	
FXD 10014120	KE5000000650	26-Aug-18	06-Oct-21	1,862	40,020.05	Fixed	12.0000					100.128	
FXD 10014120	KE5000000660	27-Feb-17	12-Feb-23	2,896	14,300.40	Fixed	12.5000					100.130	
FXD 10017120	KE5000000788	27-Mar-17	18-Mar-24	1,349	41,469.45	Fixed	12.5000					100.435	
FXD 10014120	KE5000000803	26-Jul-18	15-Jul-23	1,509	41,184.60	Fixed	12.5000	11.28	108.499	100.3889	100.7305	196,100,000.00	
FXD 10014120	KE5000000803	29-Jul-18	15-Jul-23	1,438	41,184.60	Fixed	12.5000					100.703	
FXD 10014120	KE5000000803	19-Jul-18	15-Jul-23	1,438	36,707.26	Fixed	12.5000					101.454	
FXD 10014120	KE5000000760	25-Mar-18	22-Feb-24	1,308	16,808.05	Fixed	12.5000					101.847	
FXD 10014120	KE5000000454	26-Aug-18	06-Oct-21	1,862	71,000.00	Fixed	11.7500	11.46	104.081	100.8001	100.8001	200,000,000.00	
FXD 10014120	KE5000000454	26-Oct-18	06-Oct-23	1,905	71,000.00	Fixed	11.7500	11.4951	104.6721	100.3163	100.8607	200,000,000.00	
FXD 10020130	KE5000000430	15-Apr-21	05-Apr-23	2,945	74,397.29	Fixed	10.8500					99.9729	
FXD 10020130	KE5000000863	15-Apr-21	25-Apr-23	1,902	18,474.46	Fixed	10.8500					99.965	
FXD 10020130	KE5000000454	26-Aug-21	11-Aug-23	1,806	78,639.89	Fixed	10.9000					100.070	
FXD 10020130	KE5000000454	26-Aug-21	05-Sep-27	2,706	81,052.02	Fixed	11.0000					107.2929	
FXD 10020130	KE7000000124	25-Jan-21	05-Jun-23	6,780	81,052.02	Fixed	12.7575	11.7	104.5018	101.4703	107.7970	50,000,000.00	
BONDS SELL/BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION													
FXD 10016130	KE5000000947	25-Feb-18	18-Feb-23	1,078	46,082.22	Fixed	11.3049	5.1489	106.0678	100.4669	100.9672	100,000,000.00	
FXD 10016130	KE5000000947	25-Feb-18	18-Feb-23	1,078	46,082.22	Fixed	11.3049	5.14	105.888	100.4669	100.9672	1,000,000.00	
FXD 10017130	KE5000000863	25-Feb-19	12-Feb-23	2,896	52,044.00	Fixed	12.4386	11.33	106.2439	100.6864	104.7171	2,600,000.00	
FXD 10017130	KE5000000910	26-Jun-19	06-Jun-24	1,898	85,009.08	Fixed	12.8571	10.24	111.6216	100.3094	100.056	1,000,000.00	
FXD 10020130	KE5000001328	26-Jul-21	10-Jul-24	4,870	50,652.06	Fixed	12.3400	10.46	101.6801	100.8016	100.176	1,000,000.00	
FXD 10020130	KE5000001328	30-Jul-21	10-Jul-24	4,870	50,652.06	Fixed	12.3400	10.26	99.3988	97.2289	98.2944	4,000,000.00	
FXD 10020130	KE5000000949	25-Jan-21	25-Mar-23	8,111	86,258.15	Fixed	13.4000	12.75	107.481	106.7498	107.0147	4,000,000.00	
FXD 10014120	KE5000000130	30											

Totals in Bonds		Totals in Premiums		Totals in Discounts	
Totals	1,736,400,000	Totals	4,018,150,000	Totals	30,700,000
Totals	1,736,400,000	Totals	4,018,150,000	Totals	30,700,000
Totals	1,736,400,000	Totals	4,018,150,000	Totals	30,700,000

KEY RISK INVESTMENT CONSIDERATIONS												
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