

<div><div><div>NSE</div><div>nairobi securities exchange</div><div>Discover Opportunity</div></div></div>												
Value Date: June 18, 2021												
Government of Kenya Fixed Rate Bonds Listed at the NSE												
Issue No.	ISIN CODE	Issue Date	Last Coupon Payment Date	Next Coupon Payment Date	Maturity Date	Tenor to Maturity (Days)	Outstanding Amount Shs 'A	Fixed Coupon Rate	Implied Yield to Maturity	Clean Price Per 100	Accrued Interest Per 100	Daily/Fall Price Per 100
FXD/2016/5	K F 5 0 0 0 0 0 5 1 0 7	July 25, 2016	January 18, 2021	July 19, 2021	July 29, 2021	31.00	24,395.30	14.07%	6.5390%	100.6132	8.5863	106.495
FXD/2016/5	K F 5 0 0 0 0 0 6 4 3 6	September 26, 2016	March 22, 2021	September 20, 2021	September 20, 2021	94.00	23,051.05	13.11%	7.3859%	101.4089	3.1699	104.758
FXD/2007/15	K F 1 0 0 0 0 0 1 3 4 5	March 26, 2007	March 8, 2021	September 6, 2021	March 7, 2022	262.00	3,654.60	14.50%	7.6824%	104.5270	4.0632	108.591
FXD/2007/15	K F 1 0 0 0 0 0 3 3 5 2	June 25, 2007	June 7, 2021	December 6, 2021	June 6, 2022	353.00	32,682.60	13.50%	7.6824%	105.1635	4.0480	105.5715
FXD/2012/10 (the opened)	K F 2 0 0 0 0 0 2 3 5 8	June 25, 2012	June 14, 2021	December 13, 2021	June 13, 2022	860.00	35,273.70	12.71%	8.0938%	104.2970	0.1396	104.4867
FXD/2017/005	K F 5 0 0 0 0 0 7 4 8 4	August 28, 2017	February 22, 2021	August 22, 2021	August 22, 2021	430.00	29,589.15	12.47%	8.8613%	103.8940	8.9724	107.6663
FXD/2017/005	K F 5 0 0 0 0 0 7 7 6 4	October 23, 2017	April 19, 2021	October 18, 2021	October 17, 2022	486.00	20,712.10	12.52%	8.9427%	104.7267	2.0632	106.4399
FXD/2007/15	K F 1 0 0 0 0 0 1 3 6 0	November 26, 2007	May 10, 2021	November 8, 2021	November 7, 2022	507.00	32,958.10	12.50%	8.9453%	104.5197	1.3393	105.8590
FXD/2017/1002	K F 7 0 0 0 0 0 2 1 1 7	January 11, 2021	January 11, 2021	July 12, 2021	January 1, 2023	570.00	55,860.26	9.49%	8.0000%	100.6834	4.1175	104.8099
FXD/2008/15 (the opened)	K F 1 0 0 0 0 0 1 4 2 8	March 15, 2008	March 15, 2021	September 13, 2021	March 13, 2023	633.00	34,789.80	12.50%	9.2246%	105.1187	3.2624	108.8811
FXD/2018/05	K F 5 0 0 0 0 0 8 2 1 8	March 26, 2018	March 22, 2021	September 20, 2021	March 20, 2023	640.00	30,795.55	12.30%	9.2468%	104.8158	2.9734	107.7891
FXD/2013/10	K F 2 0 0 0 0 0 6 0 3 7	July 1, 2013	December 21, 2020	June 21, 2021	June 15, 2023	731.00	39,248.20	12.37%	9.4970%	105.1412	6.0835	111.2248
FXD/2014/1006 (the opened)	K F 5 0 0 0 0 0 8 8 9 0	January 27, 2014	January 18, 2021	January 15, 2024	July 19, 2021	941.00	35,892.15	12.18%	10.0000%	104.5394	5.9527	109.8921
FXD/2015/05	K F 5 0 0 0 0 0 9 5 4 7	February 25, 2015	February 22, 2021	August 23, 2021	February 19, 2024	976.00	65,082.22	11.30%	10.0120%	102.9407	8.6024	106.5431
FXD/2015/05	K F 6 0 0 0 0 0 1 0 9 6	May 13, 2019	May 10, 2021	November 8, 2021	May 6, 2024	1,053.00	39,201.40	10.87%	10.0715%	101.9442	1.1649	103.1093
FXD/2008/15	K F 4 0 0 0 0 0 0 3 4 3 6	October 26, 2008	April 12, 2021	October 11, 2021	October 7, 2024	1,207.00	31,562.45	12.50%	10.2296%	106.2152	2.3008	108.1560
FXD/2015/05	K F 6 0 0 0 0 0 0 5 7 6 6	December 16, 2019	June 14, 2021	December 13, 2021	December 9, 2024	1,270.00	45,012.60	11.49%	10.3408%	103.3984	0.1263	103.4247
FXD/2016/15	K F 4 0 0 0 0 0 0 3 5 5 0	March 29, 2016	March 15, 2021	September 13, 2021	March 10, 2025	1,361.00	27,693.90	10.25%	10.5078%	99.1868	2.6751	101.8619
FXD/2020/05	K F 6 0 0 0 0 0 8 5 4 7	May 11, 2020	May 10, 2021	November 8, 2021	May 10, 2025	1,417.00	30,121.88	11.67%	10.6000%	103.8074	1.2500	104.5574
FXD/2010/15	K F 2 0 0 0 0 0 0 1 5 5 8	December 22, 2010	June 14, 2021	December 13, 2021	December 8, 2025	1,434.00	24,532.51	9.90%	10.7544%	93.9748	0.0989	94.0737
FXD/2014/10	K F 5 0 0 0 0 0 6 0 3 9	August 29, 2014	February 22, 2021	August 23, 2021	August 17, 2026	1,886.00	18,306.45	15.04%	11.1750%	114.8463	4.7926	119.6390
FXD/2017/10 (the opened)	K F 5 0 0 0 0 0 7 3 2 7	July 13, 2017	January 25, 2021	July 26, 2021	July 19, 2027	2,222.00	35,174.40	12.97%	11.4875%	106.3320	5.1294	111.4614
FXD/2012/15	K F 4 0 0 0 0 0 0 3 6 7 5	April 12, 2012	September 22, 2021	September 6, 2027	September 6, 2027	2,271.00	48,937.10	11.00%	11.5600%	97.7780	2.8709	102.6489
FXD/2013/15	K F 4 0 0 0 0 0 0 3 7 9 0	February 25, 2013	February 15, 2021	August 16, 2021	February 7, 2028	2,425.00	49,124.18	11.25%	11.6288%	98.2507	8.9015	102.0522
FXD/2013/15	K F 4 0 0 0 0 0 0 3 8 0 8	April 29, 2013	April 19, 2021	October 18, 2021	April 10, 2028	2,488.00	66,103.06	12.00%	11.7138%	101.2834	1.8780	103.2615
FXD/2008/20	K F 1 0 0 0 0 0 0 1 4 9 7	June 10, 2008	June 14, 2021	December 13, 2021	June 5, 2028	2,544.00	38,145.10	13.75%	11.7810%	109.1669	0.1511	109.1180
FXD/2013/10	K F 5 0 0 0 0 0 0 8 7 6 2	August 27, 2018	February 22, 2021	August 23, 2021	August 14, 2028	2,614.00	40,584.60	12.69%	11.8400%	103.9748	4.0428	108.0176
FXD/2018/10	K F 5 0 0 0 0 0 0 9 2 1 6	December 17, 2018	June 14, 2021	December 13, 2021	December 4, 2028	2,726.00	54,034.49	12.50%	11.9184%	102.8351	0.1374	102.9725
FXD/2019/10	K F 5 0 0 0 0 0 0 9 6 5 3	February 25, 2019	February 22, 2021	August 23, 2021	February 2, 2029	2,796.00	67,555.29	12.44%	12.0000%	102.1168	3.9638	106.0806
FXD/2019/10	K F 5 0 0 0 0 0 0 9 8 7 7	April 15, 2019	April 12, 2021	October 12, 2021	October 12, 2029	2,845.00	31,820.00	12.30%	12.0387%	101.5284	2.2640	103.3244
FXD/2019/10	K F 6 0 0 0 0 0 0 4 8 7 6	August 19, 2019	February 15, 2021	August 16, 2021	August 6, 2029	2,971.00	45,005.05	11.52%	12.1324%	96.8299	3.8917	100.7216
FXD/2019/10	K F 6 0 0 0 0 0 0 5 6 5 9	November 25, 2019	May 24, 2021	November 22, 2021	November 10, 2029	3,069.00	69,222.44	12.28%	12.2000%	100.9328	0.8434	101.2362
FXD/2012/20	K F 2 0 0 0 0 0 0 1 7 6 5	May 17, 2012	May 17, 2021	October 15, 2021	May 17, 2027	3,088.00	58,832.97	10.00%	12.2785%	87.1424	8.8815	98.0215
FXD/2012/20	K F 4 0 0 0 0 0 0 3 9 4 9	November 26, 2012	May 24, 2021	November 15, 2021	November 1, 2032	4,154.00	48,506.49	12.00%	12.4880%	96.9881	1.0549	98.0631
FXD/2018/0515	K F 5 0 0 0 0 0 0 8 4 3 2	May 28, 2018	May 24, 2021	November 22, 2021	May 20, 2033	4,343.00	49,254.85	12.63%	12.5316%	100.7009	0.8688	101.5697
FXD/2018/0515	K F 5 0 0 0 0 0 0 8 8 7 9	October 26, 2018	February 22, 2021	October 23, 2021	October 23, 2033	4,490.00	49,064.35	12.75%	12.5682%	101.8462	2.0163	103.2418
FXD/2019/0515	K F 5 0 0 0 0 0 0 9 4 3 0	January 28, 2019	January 25, 2021	July 26, 2021	January 9, 2034	4,588.00	80,809.08	12.86%	12.5707%	101.7550	5.0863	106.8413
FXD/2019/0515	K F 6 0 0 0 0 0 0 1 1 0 4	May 13, 2019	May 10, 2021	November 8, 2021	April 24, 2034	4,693.00	64,147.57	12.73%	12.5861%	100.8990	1.3644	102.2634
FXD/2019/0515	K F 6 0 0 0 0 0 0 1 3 2 8	July 29, 2019	January 25, 2021	July 26, 2021	July 10, 2034	4,770.00	50,552.95	12.34%	12.6145%	98.1059	4.8818	102.9876
FXD/2020/0515	K F 6 0 0 0 0 0 0 7 1 1 8	February 24, 2020	February 22, 2021	August 23, 2021	February 5, 2035	4,980.00	50,880.00	12.76%	12.7589%	99.9157	4.0651	104.0008
FXD/2019/25	K F 4 0 0 0 0 0 0 0 3 8 9	June 28, 2019	June 14, 2021	December 13, 2021	May 28, 2035	5,092.00	20,192.50	11.25%	12.7978%	90.0346	0.1236	90.1582
FXD/2016/20	K F 5 0 0 0 0 0 0 6 5 4 3	September 26, 2016	March 22, 2021	September 20, 2021	September 1, 2036	5,554.00	12,761.20	14.00%	12.9410%	106.0145	1.3846	110.2991
FXD/2016/20	K F 5 0 0 0 0 0 0 6 8 1 5	March 26, 2016	March 22, 2021	September 20, 2021	March 1, 2038	6,100.00	59,078.29	13.30%	13.1520%	100.2527	3.1912	103.3260
FXD/2019/20	K F 5 0 0 0 0 0 0 8 6 5 5	July 30, 2018	January 25, 2021	July 26, 2021	July 5, 2038	6,226.00	88,905.11	13.20%	13.2430%	99.8764	5.2220	104.8983
FXD/2019/20	K F 5 0 0 0 0 0 0 9 9 8 4	April 15, 2019	April 12, 2021	October 11, 2021	March 21, 2039	6,485.00	23,560.05	12.87%	13.2610%	97.3232	2.3695	99.6927
FXD/2019/20	K F 6 0 0 0 0 0 0 1 1 3 5	February 28, 2019	February 15, 2021	August 16, 2021	January 12, 2041	7,157.00	28,144.76	12.80%	13.2346%	91.4444	4.0549	95.9993
FXD/2018/25	K F 5 0 0 0 0 0 0 8 5 4 9	June 25, 2018	December 21, 2020	May 21, 2021	May 25, 2043	8,011.00	86,258.15	13.40%	13.5737%	100.9976	6.5896	106.8871
FXD/2021/25	K F 7 0 0 0 0 0 0 3 6 5 2	May 10, 2021	May 10, 2021	November 8, 2021	April 9, 2046	9,061.00	19,281.84	13.92%	13.5000%	102.8812	1.4919	104.4730
Infrastructure Bonds Listed at the NSE												
IFB/2013/121yr	K F 2 0 0 0 0 0 0 2 2 4 2	October 2, 2011	March 22, 2021	September 20, 2021	September 18, 2023	822.00	11,725.50	12.00%	9.4947%	104.9531	2.9611	107.8542
IFB/2009/121yr	K F 4 0 0 0 0 0 0 2 3 0 4	December 2, 2009	May 24, 2021	November 22, 2021	November 22, 2021	157.00	5,388.83	12.00%	9.6054%	100.9469	0.8242	101.7711
IFB/2013/121yr	K F 3 0 0 0 0 0 0 8 1 3 0	March 22, 2013	March 22, 2021	September 20, 2021	September 15, 2025	1,550.00	27,925.35	11.00%	10.0030%	101.9457	2.6593	104.6050
IFB/2014/121yr	K F 4 0 0 0 0 0 0 1 1 0 9	October 27, 2014	April 19, 2021	October 18, 2021	October 12, 2026	1,842.00	27,045.95	11.00%	10.1083%	102.5261	1.8132	104.1393
IFB/2013/121yr	K F 4 0 0 0 0 0 0 1 6 5 1	March 30, 2015	March 22, 2021	September 20, 2021	March 15, 2027	2,096.00	51,192.20	11.00%	9.8801%	103.4096	2.6591	106.0689
IFB/2013/155yr	K F 5 0 0 0 0 0 0 4 1 0 0	December 14, 2015	June 7, 2021	December 6, 2021	December 2, 2024	1,263.00	16,453.31	11.00%	9.7316%	102.8900	0.3324	103.0224
IFB/2018/99yr	K F 5 0 0 0 0 0 0 4 6 5 4	May 23, 2016	May 17, 2021	November 15, 2021	May 12, 2025	1,424.00	28,035.40	12.50%	9.8193%	107.4996	1.0989	108.4485
IFB/2014/155yr	K F 5 0 0 0 0 0 0 4 6 5 9	October 24, 2016	April 19, 2021	October 18, 2021	October 2, 2031	3,762.00	40,029.65	12.00%	10.8659%	104.5518	1.9780	106.0798
IFB/2017/121yr	K F 5 0 0 0 0 0 0 6 9 8 0	February 27, 2017	February 22, 2021	August 23, 2021	February 12, 2029	2,796.00	14,330.40	12.50%	10.4889%	106.4623	3.8835	110.4548
IFB/2017/77yr	K F 5 0 0 0 0 0 0 7 9 8 8	November 27, 2017	May 24, 2021	November 22, 2021	November 18, 2024	1,249.00	41,469.45	12.50%	9.8927%	105.3998	0.8585	106.2583
IFB/2018/155yr	K F 5 0 0 0 0 0 0 8 0 9 3	January										