

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE													April 19, 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 (KES)	
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS ABOVE KES 50 MILLION													April 19, 2021
TWO YEAR BONDS													
FXD 1001107V	KE7000002217	11-Jan-17	09-Jan-21	630	55,860.26	Fixed						95.5858	
FIVE YEAR BONDS													
FXD 1001610V	KE7000000468	25-Aug-18	19-Aug-21	0	19,544.04	Fixed	14.3446					100.2872	
FXD 1001610V	KE7000000107	25-Aug-18	19-Aug-21	91	24,390.39	Fixed	14.0801					102.3454	
FXD 1001610V	KE7000000436	26-Aug-18	20-Sep-21	154	23,051.05	Fixed	13.1126					100.6937	
FXD 1001710V	KE7000000124	26-Aug-17	22-Aug-21	699	29,599.15	Fixed	12.8508					100.8504	
FXD 1001710V	KE7000000784	29-Oct-17	11-Oct-21	598	26,714.16	Fixed	12.5176					104.6138	
FXD 1001810V	KE7000000118	26-Mar-18	26-Mar-21	795	30,790.35	Fixed	12.2895					104.1154	
FXD 1001810V	KE7000000947	25-Feb-18	19-Feb-21	1,036	46,082.22	Fixed	11.3049					102.6167	
FXD 1001810V	KE7000000106	13-Mar-18	06-Mar-21	1,113	39,261.46	Fixed	10.8728	10.4000	108.8738	101.0983	101.6172	100,000,000.00	
FXD 1001810V	KE7000000126	16-Oct-18	09-Oct-21	1,330	45,012.00	Fixed	11.4920					102.4004	
FXD 1002010V	KE7000000947	11-Mar-20	05-May-21	1,477	35,121.68	Fixed	11.6670					103.5992	
TEN YEAR BONDS													
FXD 1001410V	KE7000000234	25-Aug-17	15-Jan-21	450	35,273.75	Fixed	12.7598					103.6178	
FXD 1001510V	KE7000000027	01-Jul-17	15-Jan-21	791	39,248.20	Fixed	12.3715					109.8377	
FXD 1001410V	KE7000000880	25-Mar-16	15-Jun-21	1,001	38,852.15	Fixed	12.1860					109.9411	
FXD 1001610V	KE7000000102	27-Aug-16	17-Aug-21	1,466	18,306.45	Fixed	13.0789					116.7325	
FXD 1001710V	KE7000000787	31-Jul-17	19-Jul-21	3,078	35,174.40	Fixed	12.9665					107.4402	
FXD 1001810V	KE7000000782	27-Aug-18	14-Aug-21	2,671	45,081.05	Fixed	12.0980					100.0168	
FXD 1001810V	KE7000000126	17-Oct-18	06-Oct-21	2,786	54,054.48	Fixed	12.9201					109.0566	
FXD 1001810V	KE7000000863	25-Feb-19	12-Feb-21	2,896	67,505.89	Fixed	12.4386					100.6862	
FXD 1001810V	KE7000000877	19-Apr-19	04-Apr-21	2,896	51,300.00	Fixed	12.3000					100.8277	
FXD 1001810V	KE7000000879	19-Aug-19	08-Aug-21	3,031	45,001.00	Fixed	11.5172					101.3633	
FXD 1001810V	KE7000000939	29-Mar-19	12-Nov-21	1,319	68,321.44	Fixed	12.2802					101.3739	
FIFTEEN YEAR BONDS													
FXD 1002010V	KE7000000140	30-Mar-17	07-Mar-21	302	3,601.00	Fixed	14.5000					109.8219	
FXD 1002010V	KE7000000132	25-Jul-17	08-Jun-21	671	34,492.02	Fixed	13.9000					109.0634	
FXD 1002010V	KE7000000180	24-Aug-17	07-Sep-21	567	32,559.10	Fixed	12.5000					104.8132	
FXD 1002010V	KE7000000148	31-Mar-18	13-Mar-21	699	34,799.80	Fixed	12.9000					104.2516	
FXD 1002010V	KE7000000148	26-Oct-18	07-Oct-21	1,287	31,552.45	Fixed	10.5000					109.2036	
FXD 1002010V	KE7000000148	29-Mar-19	26-Mar-21	1,431	21,433.46	Fixed	12.2000					99.2545	
FXD 1002010V	KE7000000158	25-Aug-19	08-Oct-21	1,034	24,832.61	Fixed	9.0000					94.1700	
FXD 1002010V	KE7000000170	25-Aug-19	06-Sep-21	2,031	31,039.81	Fixed	11.0000					98.4008	
FXD 1002010V	KE7000000170	24-Oct-19	07-Feb-21	2,496	49,164.13	Fixed	12.8000					100.1451	
FXD 1002010V	KE7000000208	29-Apr-19	15-Apr-21	48,833	66,103.06	Fixed	12.0000					102.6261	
FXD 1002010V	KE7000000242	29-Mar-19	08-Mar-21	4,439	64,545.66	Fixed	12.6000					100.3565	
FXD 1002010V	KE7000000879	22-Oct-19	01-Oct-21	4,400	29,064.35	Fixed	12.7500					101.2412	
FXD 1002010V	KE7000000140	29-Jun-19	15-Jun-21	4,449	69,600.00	Fixed	12.8571					101.3331	
FXD 1002010V	KE7000000154	13-Mar-19	24-Apr-21	4,733	48,843.28	Fixed	12.7340					99.6261	
FXD 1002010V	KE7000000134	29-Jul-19	24-Aug-21	4,827	51,200.00	Fixed	12.7000					100.8564	
FXD 1002010V	KE7000000718	25-Feb-20	05-Feb-21	5,040	50,863.00	Fixed	12.7500					103.6405	
TWENTY YEAR BONDS													
FXD 1000410V	KE7000000140	30-Jun-08	05-Jun-21	2,804	38,145.10	Fixed	13.7500					99.9474	
FXD 1001210V	KE7000000178	30-Mar-11	15-May-21	1,468	34,822.07	Fixed	10.8000					98.2948	
FXD 1001210V	KE7000000178	26-Mar-12	01-Jul-21	4,214	41,006.42	Fixed	10.8000					100.1038	
FXD 1001610V	KE7000000434	25-Mar-16	01-Sep-21	5,814	12,781.20	Fixed	10.8000					97.0055	
FXD 1001610V	KE7000000434	25-Mar-16	01-Sep-21	5,814	12,781.20	Fixed	10.8000					97.0055	
FXD 1001810V	KE7000000885	30-Jul-18	05-Jul-21	838	88,805.11	Fixed	13.0000					99.8478	
FXD 1001810V	KE7000000884	15-Apr-19	21-Mar-21	5,545	23,560.05	Fixed	12.8730					100.1211	
TWENTY FIVE YEAR BONDS													
FXD 1001210V	KE7000000389	26-Jul-10	28-May-21	5,192	20,192.00	Fixed	11.2500					91.8441	
FXD 1001210V	KE7000000454	26-Jul-10	28-May-21	5,278	26,056.15	Fixed	11.4000					99.8006	
THIRTY YEAR BONDS													
SBF 1001107V	KE7000000130	28-Feb-11	21-Jan-21	7,217	26,144.70	Fixed	12.0000					97.3872	
INFRASTRUCTURE BONDS													
FXD 1000410V	KE7000000204	07-Oct-08	02-Dec-21	217	5,389.33	Fixed	12.0000					101.5746	
FXD 1001210V	KE7000000204	03-Oct-11	18-Sep-21	865	11,735.50	Fixed	12.0000					100.4415	
FXD 1001410V	KE7000000130	30-Sep-11	15-Sep-21	1,819	27,262.35	Fixed	11.0000					102.2486	
FXD 1001410V	KE7000000130	27-Oct-11	15-Oct-21	2,000	27,545.65	Fixed	11.0000					102.2486	
FXD 1001510V	KE7000000130	14-Oct-11	09-Oct-21	1,303	25,119.05	Fixed	11.0000					102.1055	
FXD 1001510V	KE7000000130	30-Aug-11	13-Mar-21	2,106	51,102.25	Fixed	11.0000					101.8635	
FXD 1001510V	KE7000000454	23-Mar-11	13-Mar-21	1,444	36,302.42	Fixed	11.8000					100.4726	
FXD 1001510V	KE7000000454	24-Oct-11	06-Oct-21	1,802	45,020.88	Fixed	12.0000					103.2494	
FXD 1001510V	KE7000000454	27-Feb-12	17-Feb-21	2,498	14,435.42	Fixed	11.8000					100.4048	
FXD 1001710V	KE7000000784	27-Mar-11	17-Feb-21	1,309	41,469.44	Fixed	12.5000					100.5308	
FXD 1001810V	KE7000000130	19-Mar-11	25-Oct-21	4,398	38,797.20	Fixed	11.8500					101.4534	
FXD 1001810V	KE7000000130	29-Mar-11	25-Oct-21	4,398	38,797.20	Fixed	11.8500					101.4534	
FXD 1001810V	KE7000000454	26-Oct-11	05-Oct-21	3,265	17,603.05	Fixed	11.7500					99.2674	
FXD 1002010V	KE7000000430	15-Apr-10	05-Apr-21	47,210	74,397.29	Fixed	10.8500					102.2104	
FXD 1002010V	KE7000000863	15-Apr-10	25-Apr-21	46,387	18,474.46	Fixed	10.3000	9.0000	107.4530	98.7500	101.500,000.00	101,500,000.00	
FXD 1002010V	KE7000000454	24-Apr-10	11-Aug-21	49,071	78,639.89	Fixed	10.8500	11.1000	100.3859	98.7100	98.7100	200,000,000.00	
FXD 1002010V	KE7000000454	24-Apr-10	11-Aug-21	49,071	78,639.89	Fixed	10.8500	11.2000	100.5199	98.8400	98.8400	600,000,000.00	
FXD 1002010V	KE7000000204	25-Apr-10	09-Jun-21	50,245	81,652.42	Fixed	12.2570					101.5423	
FXD 1002010V	KE7000000454	12-Apr-10	11-Sep-21	50,245	81,652.42	Fixed	12.2570	12.5000	101.1161	100.8778	100.8778	100,000,000.00	
FXD 1002010V	KE7000000454	12-Apr-10	21-Mar-21	50,890	81,841.03	Fixed	12.6070	12.5000	101.2772	101.0286	100.2313	144,000,000.00	
FXD 1002010V	KE7000000454	12-Apr-10	21-Mar-21	50,890	81,841.03	Fixed	12.6070	12.4100	101.8375	101.3839	100.2313	100,000,000.00	
FXD 1002010V	KE7000000454	12-Apr-10	21-Mar-21	50,890	81,841.03	Fixed	12.6070	12.4000	101.8343	101.0559	100.2313	600,000,000.00	
FXD 1002010V	KE7000000454	12-Apr-10	21-Mar-21	50,890	81,841.03	Fixed	12.6070	12.4000	101.8343	101.0559	100.2313	400,000,000.00	
FXD 1002010V	KE7000000454	12-Apr-10	21-Mar-21	50,890	81,841.03	Fixed	12.6070	12.3000	102.2172	101.4738	100.2313	100,000,000.00	
FXD 1002010V	KE7000000454	12-Apr-10	21-Mar-21	50,890	81,841.03	Fixed	12.6070	12.3334	100.3439	100.2863	100.2313	700,000,000.00	
FXD 1002010V	KE7000000454	12-Apr-10	21-Mar-21	50,890	81,841.03	Fixed	12.6070	12.3000	102.3383	102.2817	100.2313	172,000,000.00	
FXD 1002010V	KE7000000454	12-Apr-10	21-Mar-21	50,890	81,841.03	Fixed	12.6070	12.0735	104.0108	103.7234	100.2313	85,000,000.00	
BONDS SELLER BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION													
FXD 1001107V	KE7000000130	01-Jul-11	28-Mar-21	485	29,989.15	Fixed	12.6500	7.5000	106.0742	106.1565	103.9004	1,750,000.00	
FXD 1001310V	KE7000000697	01-Jul-11	18-Jul-21	343	39,428.20	Fixed	12.3710	11.0100	105.7641	105.2837	103.8477	10,000,000.00	
FXD 1001510V	KE7000000130	29-Sep-11	18-Feb-21	1,481	67,426.00	Fixed	11.8000	11.7000	106.2996	105.1017	103.4946	1,500,000.00	
FXD 1001610V	KE7000000695	26-Feb-10	17-Feb-21	2,858	48,759.22	Fixed	10.8400	11.3700	105.7554	105.0475	102.8662	6,000,000.00	
FXD 1001610V	KE7000000434	29-Mar-10	09-Mar-21	4,453	49,424.45	Fixed	10.8000	10.5000	105.0232	104.7703	102.8703	80,000.00	
FXD 1001610V	KE7000000434	29-Mar-10	09-Mar-21	4,453	49,424.45	Fixed	10.8000	10.5000	105.0232	104.7703	102.8703		