

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE												April 22, 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												
TWO YEAR BONDS												
FXD 10011070	KE000002217	11-Jan-11	09-Jun-21	497	56,860.26	Fixed	9.446%	9.400%	102.7381	100.1070	99.1750	100,000,000.00
FIVE YEAR BONDS												
FXD 20011130	KE000000107	25-Jul-10	10-Jan-21	478	24,596.34	Fixed	14.988%					102.2488
FXD 20011630	KE000000636	26-Sep-10	20-Sep-21	451	23,051.05	Fixed	13.1120					102.9627
FXD 10011730	KE000001246	29-Aug-11	20-Aug-22	467	29,589.15	Fixed	12.4680					101.8396
FXD 20011730	KE000001786	23-Oct-11	17-Oct-22	365	20,724.35	Fixed	13.5170					100.4130
FXD 10011830	KE000000818	20-Mar-10	20-Mar-21	487	30,793.04	Fixed	12.2980					100.1134
FXD 10011930	KE000000947	29-Jul-10	19-Feb-21	1,033	45,492.22	Fixed	11.7460					101.6167
FXD 20011830	KE000001086	13-Mar-10	06-Mar-21	1,139	38,401.40	Fixed	10.8720					101.0866
FXD 20011930	KE000001186	16-Oct-11	09-Sep-21	1,307	46,512.66	Fixed	11.0020					100.8504
FXD 10022030	KE000000847	11-May-01	05-May-21	1,474	30,121.88	Fixed	11.6670					103.5592
TEN YEAR BONDS												
FXD 10021070	KE000000236	25-Jun-12	12-Jan-22	417	35,273.72	Fixed	12.7550					101.6178
FXD 10021070	KE000000607	01-Jul-11	18-Jun-21	788	38,248.20	Fixed	12.2170					100.8327
FXD 10021070	KE000000980	25-Apr-11	10-Jun-21	891	39,452.15	Fixed	12.3000					100.9211
FXD 10021070	KE000000320	26-Jul-08	17-Aug-20	1,540	18,306.45	Fixed	15.0360					100.7526
FXD 10021070	KE000001737	31-Jul-11	10-Jun-21	3,078	36,114.46	Fixed	12.3660					100.2178
FXD 10021070	KE000000792	27-Aug-10	14-Aug-20	2,671	40,564.00	Fixed	12.6860					100.4500
FXD 20021070	KE000000216	17-Dec-11	04-Dec-21	2,703	54,104.69	Fixed	12.9200					101.4074
FXD 10021070	KE000000863	24-Feb-11	12-Feb-21	2,853	47,550.28	Fixed	14.4380	12.3000	100.8573	100.8413		1,000,000,000.00
FXD 20021070	KE000000887	19-Apr-11	06-Apr-21	2,802	51,320.00	Fixed	12.3500					103.6227
FXD 20021070	KE000000870	19-Apr-11	09-Apr-21	3,108	45,000.00	Fixed	11.5170					100.9653
FXD 40011930	KE000000669	20-Nov-10	12-Nov-21	3,126	49,222.41	Fixed	12.2800					103.3720
FIFTEEN YEAR BONDS												
FXD 100207330	KE1000001340	20-Mar-01	07-Mar-22	319	3,651.60	Fixed	14.5000					100.8218
FXD 200207330	KE1000001352	20-Apr-01	08-Jun-22	435	32,460.00	Fixed	13.5000					100.6532
FXD 100207330	KE1000001360	20-Apr-01	07-Dec-22	366	30,656.16	Fixed	13.5000					100.4130
FXD 100208330	KE1000001420	31-Mar-01	13-Mar-21	890	34,739.80	Fixed	12.5000					100.2056
FXD 100208330	KE1000001430	26-Oct-01	07-Oct-21	1,294	31,450.46	Fixed	11.8500					100.2056
FXD 100210330	KE4000000350	23-Mar-11	10-Mar-21	1,418	22,631.00	Fixed	10.2500					98.7268
FXD 100210330	KE4000001558	25-Apr-11	09-Sep-21	1,697	24,533.41	Fixed	9.3000					99.4651
FXD 100210330	KE4000001670	24-Sep-11	06-Sep-22	2,308	51,459.01	Fixed	11.0000					98.4506
FXD 100210330	KE0000001700	27-Feb-11	07-Feb-21	4,486	49,145.34	Fixed	12.2000					100.1593
FXD 100210330	KE0000001860	26-Apr-11	10-Apr-21	46,893	66,103.06	Fixed	11.8135	100.9673	100.8864	100.8641		500,000,000.00
FXD 100210330	KE0000004332	28-Mar-10	08-May-21	4,490	49,454.85	Fixed	12.6500					101.3836
FXD 100210330	KE0000008970	22-Oct-11	05-Sep-21	4,567	29,454.36	Fixed	12.5280					101.3411
FXD 100210330	KE0000004930	20-Apr-11	09-Jun-21	4,445	50,803.04	Fixed	12.8570					101.3301
FXD 100210330	KE0000011334	13-Mar-10	26-Apr-21	4,730	49,643.18	Fixed	12.7340					99.6261
FXD 100210330	KE0000011420	29-Jul-11	10-Jul-21	4,807	50,526.26	Fixed	12.3400	18.0000	102.7511	99.8841		100.1756
FXD 100210330	KE0000007218	23-Feb-01	10-Feb-21	5,037	50,861.00	Fixed	12.7580					103.9495
TWENTY YEAR BONDS												
FXD 100208020	KE1000001493	30-Jul-01	05-Jun-22	2,801	36,145.10	Fixed	13.7500					99.9474
FXD 100210020	KE0000002370	30-Mar-11	05-May-21	3,686	33,822.87	Fixed	12.8000					99.3948
FXD 100210020	KE0000003984	28-Nov-11	01-Dec-21	4,211	48,506.48	Fixed	11.7350					99.3210
FXD 100210020	KE0000004360	28-Mar-11	01-Mar-21	4,337	58,078.29	Fixed	11.3000					100.4854
FXD 100210020	KE0000004410	30-Jul-11	01-Sep-21	5,265	58,111.11	Fixed	12.3000					99.2738
FXD 100210020	KE0000004984	15-Apr-10	21-Mar-21	5,542	23,560.05	Fixed	12.8750					100.1211
TWENTY FIVE YEAR BONDS												
FXD 100210020	KE4000000389	26-Jun-10	28-Mar-21	5,149	20,192.50	Fixed	11.2500					91.8341
FXD 100210020	KE0000004949	25-Jun-11	25-May-21	52,376	56,258.15	Fixed	11.4500					100.8006
THIRTY YEAR BONDS												
SDB 10011000	KE0000002135	28-Feb-11	21-Jan-21	7,214	28,144.70	Fixed	12.0000					97.3972
INFRASTRUCTURE BONDS												
FXD 100209120	KE4000000304	07-Dec-08	22-Dec-21	214	5,388.33	Fixed	12.0000					101.5728
FXD 100211120	KE0000002442	03-Oct-11	18-Sep-21	479	11,735.60	Fixed	12.0000					100.4815
FXD 100211120	KE0000001100	30-Sep-10	15-Sep-21	1,807	27,605.36	Fixed	11.0000					102.2466
FXD 100211120	KE0000001100	27-Oct-11	15-Oct-21	1,889	22,645.65	Fixed	11.0000					101.4673
FXD 100211120	KE0000001893	30-Mar-11	15-Mar-22	2,103	51,129.20	Fixed	11.0000					101.8695
FXD 100211120	KE0000004654	23-Mar-11	12-Mar-21	1,481	38,201.25	Fixed	12.5000					100.8728
FXD 100211120	KE0000004654	24-Oct-11	06-Oct-21	3,819	40,609.46	Fixed	11.2000	100.6267	100.3078	100.2856		100,000,000.00
FXD 100211120	KE0000004654	27-Feb-11	17-Feb-21	2,833	14,330.46	Fixed	12.5000					100.8336
FXD 100211120	KE0000002980	27-Feb-11	17-Feb-21	3,398	41,489.44	Fixed	12.5000					100.8336
FXD 100211120	KE0000004654	29-Jun-11	10-Jun-21	4,281	41,184.86	Fixed	12.5000					101.4534
FXD 100211120	KE0000004654	13-Mar-11	25-Oct-21	4,306	36,737.26	Fixed	11.5000					101.4534
FXD 100211120	KE0000004654	25-Mar-11	22-Feb-21	4,341	16,808.46	Fixed	12.5000					101.8472
FXD 100211120	KE0000004654	13-Mar-11	25-Oct-21	4,306	36,737.26	Fixed	11.5000					101.4534
FXD 100211120	KE0000004654	15-Apr-20	05-Apr-20	47,210	74,307.29	Fixed	10.8500	11.0070	99.8337	99.3596		80,000,000.00
FXD 100211120	KE0000004654	03-Apr-21	25-May-21	46,137	19,275.46	Fixed	10.2000	10.0000	100.5644	100.5573		103.5295
FXD 100211120	KE0000004654	29-Apr-21	13-May-21	48,871	78,439.48	Fixed	10.8500					99.8665
FXD 100211120	KE0000004654	25-Apr-21	06-May-21	50,245	81,682.02	Fixed	12.2570	12.0054	100.4366	101.5079		101.5410
FXD 100211120	KE0000004654	12-Apr-21	21-Mar-21	50,852	81,841.03	Fixed	12.4000	100.0017	101.6537	101.2240		200,000,000.00
FXD 100211120	KE0000004654	16-Apr-21	11-Mar-21	50,886	81,841.03	Fixed	12.6670	11.8000	105.2380	100.8900		90,000,000.00
FXD 100211120	KE0000004654	12-Apr-21	21-Mar-21	50,850	81,841.03	Fixed	12.6670	11.8000	105.9208	100.8900		87,800,000.00
BONDS SELL/BUY BACK TRANSACTIONS												
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION												
FXD 1002101070	KE0000000863	28-Jun-11	09-Jun-21	2,665	87,689.28	Fixed	12.4380	11.7100	100.8663	100.6303	100.6460	1,100,000.00
FXD 1002101070	KE0000000863	28-Jun-11	09-Jun-21	2,665	80,809.08	Fixed	12.8070	10.7770	98.7542	101.3311		2,000,000.00
FXD 1002101070	KE0000000863	29-Jun-11	10-Jun-21	48,883	66,103.06	Fixed	12.0000	10.5000	97.7195	97.8208		1,000,000.00
FXD 1002101070	KE0000000863	29-Jun-11	10-Jun-21	48,883	66,103.06	Fixed	12.0000	11.8000	100.1036	101.6161		100,000.00
FXD 1002101070	KE0000000863	29-Jun-11	10-Jun-21	4,465	80,609.08	Fixed	12.8070	12.7174	100.8938	100.6200		101.3311
FXD 1002102070	KE0000001328	29-Jul-11	10-Jul-21	4,807	50,652.86	Fixed	12.3400	12.0000	105.1338	100.1844		100,000.00
FXD 1002102070	KE0000001770	30-Mar-11	05-May-21	1,465	33,822.87	Fixed	10.0000	12.4000	99.7042	99.3910		6,000,000.00
FXD 1002102070	KE0000001770	28-Nov-11	01-Dec-21	4,211	48,506.48	Fixed	12.0000	12.7000	100.4724	99.2998		60,000,000.00
FXD 1002102070	KE0000004654	30-Jul-11	06-Jul-21	4,281	88,905.11	Fixed	13.0000	10.4315	99.2786	99.4756		30,000,000.00
FXD 1002102070	KE0000004654	29-Jun-11	05-Jun-21	4,281	88,905.11	Fixed	13.0000	10.4315	99.2786	99.4756		30,000,000.00
FXD 1002102070	KE0000004654	29-Jun-11	05-Jun-21	4,281	88,905.11	Fixed	13.0000	10.4315	99.2786	99.4756		30,000,000.00
FXD 1002102070	KE0000004654	29-Jun-11	05-Jun-21	4,281	88,905.11	Fixed	13.0000	10.4315	99.2786	99.4756		30,000,000.00
FXD 1002102070	KE0000004654	29-Jun-11	05-Jun-21	4,281	88,905.11	Fixed	13.0000	10.4315	99.2786	99.4756		30,000,000.00
FXD 1002102070	KE0000004654	29-Jun-11	05-Jun-21	4,281	88,905.11	Fixed	13.0000	10.4315	99.2786	99.4756		30,000,000.00
FXD 1002102070	KE0000004654	29-Jun-11	05-Jun-21	4,281	88,905.11	Fixed	13.0000	10.4315	99.2786	99.4756		30,000,000.00
FXD 1002102070	KE0000004654	29-Jun-11	05-Jun-21	4,281	88,905.11	Fixed	13.0000	10.4315	99.2786	99.4756		30,000,000.00
FXD 1002102070	KE0000004654	29-Jun-11	05-Jun-21	4,281	88,905.11	Fixed	13.0000	10.4315	99.2786	99.4756		30,000,000.00
FXD 1002102070	KE0000004654	29-Jun-11	05-Jun-21	4,281	88,905.11	Fixed	13.0000	10.4315	99.27			