

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE													April 23, 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 23, 2021
TWO YEAR BONDS													
FND 10011070	KE7000002217	11-Jan-11	09-Jan-21	608	56,860.26	Fixed	5.4860					100.5070	
FIVE YEAR BONDS													
FND 20011010	KE7000000107	25-Jul-10	10-Jan-21	47	24,596.34	Fixed	14.9888					102.2488	
FND 20011010	KE7000000436	26-Sep-10	20-Sep-21	150	23,051.05	Fixed	13.1120					102.9627	
FND 10011010	KE7000000136	29-Aug-11	20-Aug-21	488	29,589.15	Fixed	12.4680					101.8306	
FND 10011010	KE7000000726	23-Oct-11	17-Oct-21	361	20,724.16	Fixed	13.5170					100.4130	
FND 10011010	KE7000000418	20-Mar-10	20-Mar-21	488	36,793.04	Fixed	12.2986					100.1134	
FND 10011010	KE7000000547	29-Feb-10	19-Feb-21	1,032	49,492.22	Fixed	13.7640					102.6167	
FND 20011010	KE7000000106	13-Mar-10	06-Mar-21	1,109	38,201.40	Fixed	10.8720					101.0865	
FND 20011010	KE7000000106	10-Jul-11	09-Sep-21	1,106	49,612.60	Fixed	11.0000					100.8504	
FND 10021010	KE7000000547	11-May-20	05-May-21	1,473	30,121.88	Fixed	11.6670					103.5592	
TEN YEAR BONDS													
FND 10011010	KE7000000236	25-Jan-12	12-Jan-22	416	35,273.72	Fixed	12.7550					103.6178	
FND 10011010	KE7000000627	01-Jul-11	18-Jan-22	787	36,248.20	Fixed	12.7210					106.8327	
FND 10011010	KE7000000993	25-Aug-11	15-Jan-22	867	39,452.15	Fixed	12.9000					106.5211	
FND 10011010	KE7000000320	26-Aug-10	17-Aug-22	1,542	18,306.45	Fixed	13.0360	11.0000	118.4547	115.9357	116.7526	250,000.00	
FND 10011010	KE7000000737	31-Jul-11	18-Jul-22	3,078	36,114.46	Fixed	12.9680					106.2178	
FND 10011010	KE7000000672	27-Aug-10	14-Aug-22	2,670	40,564.00	Fixed	12.6860					103.4500	
FND 20011010	KE7000000116	17-Feb-11	04-Sep-22	2,782	54,034.49	Fixed	12.9200					101.6014	
FND 10011010	KE7000000863	24-Feb-11	12-Feb-22	2,892	67,550.28	Fixed	14.4380	12.2147	103.1052	101.0555	100.6411	400,000.00	
FND 20011010	KE7000000867	19-Apr-10	04-Apr-22	2,801	51,325.00	Fixed	12.3500					103.6227	
FND 20011010	KE7000000470	19-Apr-10	09-Apr-22	3,027	49,000.06	Fixed	11.5170					106.9653	
FND 40011010	KE7000000669	20-Nov-11	12-Nov-21	3,125	69,222.41	Fixed	12.2800					103.7720	
FIFTEEN YEAR BONDS													
FND 100071537	KE1000000136	20-Mar-01	07-Mar-22	318	3,651.60	Fixed	14.5000					100.8218	
FND 200071537	KE1000000132	20-Apr-01	08-Jan-22	405	32,602.00	Fixed	13.5000					100.6532	
FND 100071537	KE1000000130	20-Mar-01	07-Mar-22	361	32,606.16	Fixed	14.5000					100.4130	
FND 100081537	KE1000000140	21-Mar-01	13-Mar-22	489	34,739.60	Fixed	12.5000					100.2416	
FND 100081537	KE1000000140	20-Oct-05	03-Oct-22	1,303	31,455.45	Fixed	12.5000					100.2054	
FND 1001101537	KE4000000100	28-Mar-11	10-Mar-22	1,417	22,681.00	Fixed	10.2500					98.7268	
FND 1001101537	KE4000000158	25-Apr-11	09-Sep-22	1,680	24,153.11	Fixed	9.8000					100.1134	
FND 1001101537	KE4000000870	24-Sep-10	06-Sep-22	2,307	51,459.01	Fixed	11.0000					98.4506	
FND 1001101537	KE4000000700	04-Sep-11	07-Feb-22	4,481	48,161.14	Fixed	12.2000					101.1383	
FND 1001101537	KE4000000106	26-Apr-11	10-May-22	4,603	66,103.06	Fixed	10.0000					100.8664	
FND 1001101537	KE4000000432	28-May-10	08-May-22	4,389	49,254.85	Fixed	12.6500					101.3836	
FND 1001101537	KE4000000870	22-Oct-11	03-May-22	4,546	59,454.16	Fixed	10.5280					100.2413	
FND 1001101537	KE4000000430	28-Apr-10	08-Jun-22	4,444	86,803.04	Fixed	12.8570	12.7136	100.9401	100.8318	101.331	200,000.00	
FND 1001101537	KE4000000134	13-Jun-10	24-Apr-22	4,749	49,643.18	Fixed	12.7340					99.6261	
FND 1001101537	KE4000000140	29-Jul-10	10-Jul-22	4,826	50,552.06	Fixed	12.3400					99.6841	
FND 1001101537	KE7000000718	23-Feb-01	10-Feb-21	5,038	50,881.00	Fixed	12.7580					103.5450	
TWENTY YEAR BOND													
FND 100081020	KE1000000140	30-Jul-01	05-Jan-22	2,800	36,145.10	Fixed	12.7500					99.9474	
FND 1001102070	KE7000000278	30-Mar-11	05-May-22	3,684	33,852.87	Fixed	10.8000					100.2484	
FND 1001102070	KE7000000384	28-Nov-11	01-Feb-22	4,210	48,506.49	Fixed	12.0000	14.4000	100.2900	97.0812	96.5961	100,000.00	
FND 1001102070	KE7000000563	20-Sep-11	01-Sep-22	5,410	12,751.26	Fixed	14.5000					97.0503	
FND 1001102070	KE7000000432	20-Mar-10	01-Mar-22	6,108	58,078.29	Fixed	13.3000					100.4854	
FND 1001102070	KE7000000140	30-Jul-10	01-Sep-22	6,206	66,861.11	Fixed	13.3000					100.2706	
FND 1001102070	KE7000000984	15-Apr-10	21-Mar-22	6,541	29,560.05	Fixed	12.8750					100.1211	
TWENTY FIVE YEAR BOND													
FND 1001102070	KE4000000389	28-Apr-10	28-Mar-22	5,148	20,192.50	Fixed	11.2500					91.4341	
FND 1001102070	KE7000000549	25-Jun-10	25-Mar-21	52,376	56,258.15	Fixed	13.4000					100.8006	
THIRTY YEAR BOND													
SDB 1001103070	KE1000000215	28-Feb-11	21-Jan-21	7,213	28,144.70	Fixed	12.0000					97.3972	
INFRASTRUCTURE BONDS													
FB 1000011020	KE4000000304	07-Dec-08	22-Nov-21	713	5,388.33	Fixed	12.0000					101.5728	
FB 1001111020	KE7000000242	03-Oct-11	18-Sep-22	878	11,735.00	Fixed	12.0000					100.4510	
FB 1001111020	KE7000000130	30-Sep-11	15-Sep-22	1,466	27,505.36	Fixed	11.0000					102.2466	
FB 1001111020	KE4000000110	27-Oct-11	15-Oct-22	1,588	22,645.05	Fixed	11.0000					101.4673	
FB 1001111020	KE4000000110	14-Jul-11	15-Sep-22	1,519	26,119.16	Fixed	11.0000	10.0000	100.9557	100.8847	100.1505	100,000.00	
FB 1001111020	KE7000000454	23-Mar-10	12-May-22	1,480	36,201.25	Fixed	12.5000					100.6722	
FB 1001111020	KE7000000660	24-Oct-10	08-Oct-21	3,818	40,609.46	Fixed	11.7000	10.0000	100.9884	100.4503	100.1676	100,000.00	
FB 1001111020	KE7000000800	27-Feb-11	17-Feb-22	2,802	14,320.40	Fixed	12.5000					100.8336	
FB 1001111020	KE7000000286	27-Jul-10	15-Jul-22	1,306	11,480.44	Fixed	12.5000					100.1306	
FB 1001111020	KE7000000803	29-Jun-10	10-Jun-22	4,280	41,184.80	Fixed	12.5000					100.3018	
FB 1001111020	KE7000000110	13-Mar-10	15-Oct-22	5,304	36,737.26	Fixed	11.5000					101.4534	
FB 1001111020	KE7000000760	25-Mar-10	22-Feb-24	4,340	16,808.06	Fixed	12.5000					101.8472	
FB 1001111020	KE7000000140	28-Jul-10	08-Oct-22	5,281	17,088.56	Fixed	11.7000					99.3474	
FB 1002001070	KE7000000430	15-Apr-01	01-Apr-22	47,210	74,397.29	Fixed	10.8000	10.8000	100.5302	100.2033	99.2356	50,000.00	
FB 1002001110	KE7000000653	03-Jul-01	25-May-22	46,167	19,275.46	Fixed	10.2000					100.5072	
FB 1002001160	KE7000000224	25-Apr-01	05-Jun-22	50,245	11,682.02	Fixed	12.2570	12.2600	104.1822	100.2289	100.9270	200,000.00	
FB 1002001160	KE7000000454	12-Jul-01	21-Mar-22	50,805	81,841.03	Fixed	12.6670	12.4000	100.2394	100.4626	100.0566	100,000.00	
FB 1002001160	KE7000000454	12-Apr-21	21-Mar-22	50,805	81,841.03	Fixed	12.6670	12.3000	100.3018	100.0681	100.0566	100,000.00	
FB 1002001160	KE7000000454	12-Jul-01	21-Mar-22	50,805	81,841.03	Fixed	12.6670	11.9000	100.2715	100.0857	100.0566	80,000.00	
BONDS SELL/BUY BACK TRANSACTIONS													
FND 1001101070	KE7000000863	24-Feb-11	12-Feb-21	2,832	87,555.29	Fixed	13.4380	12.7147	103.1052	101.0555	100.6411	400,000.00	
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION													
FND 20011010	KE7000000106	13-Mar-10	06-Mar-21	1,109	38,201.40	Fixed	10.8720	10.2000	106.6394	103.7114	101.0865	200,000.00	
FND 1001101070	KE7000000106	25-Jul-11	10-Jan-21	47	24,596.34	Fixed	14.7000	8.4720	107.8311	100.3686	100.4170	21,000.00	
FND 1001101070	KE7000000470	19-Apr-10	09-Apr-21	3,027	49,000.06	Fixed	11.5170	11.5438	100.2378	100.4503	100.3013	100,000.00	
FND 2001101070	KE7000000106	29-Jul-11	10-Jan-21	47	24,596.34	Fixed	14.9880	11.0000	100.4688	100.4130	100.8044	1,000.00	
FND 1001102070	KE7000000384	28-Nov-11	01-Feb-22	4,210	48,506.49	Fixed	12.0000	12.4000	100.2486	97.0789	96.5961	6,100.00	
FND 1001102070	KE7000000130	30-Sep-11	15-Sep-22	1,466	27,505.36	Fixed	11.0000	11.0000	100.4503	100.2033	99.2356	2	

Total		Previous	
Value	1,941,799,698	Value	92
Yield	3,011,691,698	Yield	106

NOTE: Bond prices are indicative and subject to change. The bond's maturity date, coupon rate, and yield are subject to change. The bond's price is subject to change. The bond's yield is subject to change. The bond's price and yield are subject to change. The bond's price and