

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE													July 5, 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													July 5, 2021
TWO YEAR BONDS													
FXD 10011070	KE7000002217	11-Jan-21	09-Jun-23	953	56,860.26	Fixed	5.4860					100.9204	
FIVE YEAR BONDS													
FXD 200116 3Y	KE5000000107	25-Jul-18	19-Jun-21	18	24,595.36	Fixed	14.9888					100.9203	
FXD 200116 3Y	KE5000000438	26-Sep-18	20-Sep-21	77	23,051.05	Fixed	13.1120					100.9207	
FXD 100117 3Y	KE5000000746	29-Aug-17	29-Aug-20	413	29,599.15	Fixed	12.4850					101.2996	
FXD 100117 3Y	KE5000000786	23-Oct-17	17-Oct-20	899	20,714.16	Fixed	13.5170					101.8956	
FXD 100118 3Y	KE5000000818	26-Mar-18	26-Mar-21	683	36,793.04	Fixed	12.2986					101.0161	
FXD 100118 3Y	KE5000000847	29-Feb-18	19-Feb-21	999	49,492.22	Fixed	11.7680					101.0361	
FXD 100118 3Y	KE5000001086	13-Mar-18	06-Mar-21	1,036	38,401.40	Fixed	10.8720					101.0683	
FXD 100118 3Y	KE5000001086	16-Oct-18	09-Sep-21	1,289	49,512.66	Fixed	11.0090					101.0821	
FXD 100220 3Y	KE5000000847	11-Mar-20	05-May-23	1,400	30,121.88	Fixed	11.6670					102.8810	
TEN YEAR BONDS													
FXD 10021070	KE2000000236	25-Jun-12	13-Jun-22	363	35,273.72	Fixed	12.7550					101.1641	
FXD 10021070	KE2000000607	01-Jul-12	18-Jun-22	774	36,248.20	Fixed	12.3710	8.4000	105.6209	105.1541		104.0720	
FXD 10021070	KE2000000890	25-Aug-12	15-Jun-24	924	39,452.15	Fixed	12.1800					104.0704	
FXD 10021070	KE5000000320	26-Aug-10	17-Aug-26	1,869	18,306.45	Fixed	15.0390					114.8186	
FXD 10021070	KE5000000327	31-Jul-11	19-Jul-27	2,206	36,114.46	Fixed	12.9680					106.9020	
FXD 10021070	KE5000000672	27-Aug-10	14-Aug-28	2,587	40,564.06	Fixed	12.6800					103.8222	
FXD 10021070	KE5000000116	17-Feb-11	04-Sep-20	2,709	44,034.69	Fixed	12.9200					102.6440	
FXD 10021070	KE5000000653	24-Feb-11	12-Feb-20	2,779	67,550.28	Fixed	14.4380					107.4856	
FXD 10021070	KE5000000877	19-Apr-11	06-Apr-20	2,808	51,320.00	Fixed	12.3500					101.8501	
FXD 10021070	KE5000000878	19-Apr-11	06-Apr-20	2,808	49,000.06	Fixed	11.5170					106.3653	
FXD 40011070	KE5000000669	20-Nov-11	12-Nov-21	3,052	69,222.41	Fixed	12.2800					101.6900	
FIFTEEN YEAR BONDS													
FXD 100207153Y	KE1000000136	20-Mar-07	07-Mar-22	205	3,651.00	Fixed	14.5000					104.2728	
FXD 100207153Y	KE1000000132	20-Apr-07	08-Jun-22	336	32,602.00	Fixed	13.5000					100.6520	
FXD 100207153Y	KE1000000130	20-Mar-07	07-Mar-22	205	30,656.16	Fixed	14.5000					100.8520	
FXD 100208153Y	KE1000000140	31-Mar-08	13-Mar-21	618	34,739.80	Fixed	12.5000					104.2616	
FXD 100208153Y	KE4000000140	26-Oct-08	03-Oct-24	1,360	31,450.46	Fixed	14.5000					106.0387	
FXD 100210153Y	KE4000000350	28-Mar-10	15-Mar-25	1,584	22,681.00	Fixed	19.2500					98.8177	
FXD 100210153Y	KE4000000358	28-Mar-10	15-Mar-25	1,587	24,531.41	Fixed	13.8000		101.2309	97.8883	97.1156	90.0000	
FXD 100210153Y	KE4000000875	26-Sep-11	06-Sep-27	2,624	51,459.01	Fixed	11.0000	11.6897	101.2309	97.8883	97.1156	90.0000	
FXD 100210153Y	KE4000000700	26-Sep-11	07-Feb-26	2,626	49,161.14	Fixed	11.2000					100.0020	
FXD 100210153Y	KE5000000432	28-Mar-11	08-May-26	4,306	49,254.85	Fixed	12.6500					96.2071	
FXD 100210153Y	KE5000000873	26-Oct-11	03-Oct-26	4,670	29,454.86	Fixed	12.5200					97.2411	
FXD 100210153Y	KE5000000875	28-Mar-11	08-Jun-26	4,571	50,802.04	Fixed	12.8570					100.0164	
FXD 100210153Y	KE5000001134	13-Mar-11	24-Mar-26	4,675	64,147.27	Fixed	12.7340					101.7243	
FXD 100210153Y	KE5000001328	29-Jul-11	10-Jul-26	4,703	50,852.06	Fixed	12.3400					96.0261	
FXD 100210153Y	KE5000001718	23-Feb-01	10-Feb-26	4,903	50,801.00	Fixed	12.7500					100.9617	
TWENTY YEAR BOND													
FXD 100208020Y	KE1000000180	30-Jul-01	05-Jan-22	2,507	36,145.10	Fixed	13.7500					100.9320	
FXD 100210202Y	KE5000000278	30-Mar-11	08-Mar-21	3,681	33,822.87	Fixed	13.0000					100.1247	
FXD 100210202Y	KE4000000394	28-Nov-11	01-Dec-32	4,137	48,506.69	Fixed	12.0000	11.6600	102.4433	100.8279	97.2666	67.7000	
FXD 100210202Y	KE5000000564	26-Sep-11	01-Sep-26	4,507	12,751.26	Fixed	14.5000					100.0000	
FXD 100210202Y	KE5000000832	26-Mar-11	01-Mar-28	4,620	58,078.29	Fixed	13.3000	12.9500	108.6205	101.8148	91.2996	250.0000	
FXD 100210202Y	KE4000000832	30-Jul-11	01-Sep-28	4,620	58,861.11	Fixed	13.3000					100.0000	
FXD 100210202Y	KE5000000884	15-Apr-11	21-Mar-28	4,448	36,860.70	Fixed	12.8700					97.2947	
TWENTY FIVE YEAR BOND													
FXD 100210252Y	KE4000000389	26-Apr-10	28-Mar-31	5,075	20,182.50	Fixed	11.2500					91.2159	
FXD 100210252Y	KE4000000454	25-Apr-11	28-Mar-31	7,894	56,264.14	Fixed	11.4500					92.2598	
FXD 100210252Y	KE5000000562	10-Mar-11	09-Apr-31	5,049	19,381.44	Fixed	13.5000	13.5604	104.6344	102.4802	102.9679	100.0000	
THIRTY YEAR BOND													
SBF 10011700	KE2000000210	28-Feb-11	21-Jan-21	7,140	26,144.70	Fixed	12.0000					91.1930	
INFRASTRUCTURE BONDS													
FXB 20000124Y	KE4000000024	07-Oct-01	20-Dec-21	140	5,389.33	Fixed	12.0000					101.5126	
FXB 10011070Y	KE5000000242	03-Oct-11	18-Sep-21	895	11,728.50	Fixed	12.0000					100.4615	
FXB 10011070Y	KE5000000130	30-Sep-11	15-Sep-25	1,533	27,805.35	Fixed	11.0000					100.5722	
FXB 10011070Y	KE5000000138	27-Oct-11	15-Oct-26	1,585	27,545.36	Fixed	11.0000					100.5722	
FXB 10011070Y	KE5000000140	14-Oct-11	03-Oct-26	1,248	25,119.58	Fixed	11.0000					100.1055	
FXB 10011070Y	KE5000000183	30-Sep-11	15-Mar-27	2,079	51,102.20	Fixed	11.0000					101.9019	
FXB 10011070Y	KE5000000454	23-Mar-11	13-May-27	1,407	28,458.46	Fixed	11.8000					100.1146	
FXB 10011070Y	KE5000000669	26-Oct-11	06-Oct-31	3,746	46,020.68	Fixed	12.0000					100.8078	
FXB 10011070Y	KE5000000880	27-Feb-11	17-Feb-26	2,779	14,435.40	Fixed	13.8000					100.2570	
FXB 10011070Y	KE5000000784	27-Nov-11	18-Nov-28	1,332	41,184.44	Fixed	12.5000					107.2786	
FXB 10011070Y	KE5000000833	29-Jun-11	01-Jun-26	4,207	41,184.44	Fixed	12.5000					107.2786	
FXB 10011070Y	KE5000000130	19-Mar-11	20-Oct-31	8,321	36,797.20	Fixed	11.9500					101.4464	
FXB 10011070Y	KE5000000138	26-Mar-11	27-Feb-26	8,307	36,797.20	Fixed	11.9500					101.4464	
FXB 10011070Y	KE5000000543	26-Oct-11	06-Oct-31	3,908	71,603.05	Fixed	11.7500	11.7500	102.2200	98.9804	90.2725	589.5000	
FXB 10011070Y	KE5000000543	26-Oct-11	06-Oct-31	3,908	71,603.05	Fixed	11.7500	11.7500	102.5314	100.2718	100.2725	1,000.0000	
FXB 10020070Y	KE5000000432	15-Apr-02	06-Apr-26	2,488	74,397.29	Fixed	13.6500	100.4600	98.9646	98.9646	98.1000	81.1000	
FXB 10020070Y	KE5000000663	03-Apr-02	25-Mar-26	1,786	19,275.46	Fixed	12.0000	9.5500	102.7998	101.7548	91.7599	50.0000	
FXB 10020070Y	KE5000000544	26-Apr-02	06-Apr-26	2,488	74,438.29	Fixed	13.6500					98.1000	
FXB 10021070Y	KE5000000432	26-Apr-02	06-Apr-27	5,693	81,052.02	Fixed	12.2570	12.0000	107.0000	104.1618	104.2504	100.0000	
FXB 10021070Y	KE5000000544	12-Apr-02	21-Apr-26	4,408	81,841.03	Fixed	12.6670	12.0000	107.0000	104.1618	104.2504	100.0000	
BONDS SELL/BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION													
FXD 100116 3Y	KE5000000107	25-Jul-18	19-Jun-21	953	55,860.22	Fixed	11.3440	10.3000	106.3605	102.2302	102.9361	5,000.00	
FXD 10021070	KE5000000890	25-Aug-12	15-Jun-24	924	39,452.15	Fixed	12.1800	9.5084	112.5517	106.9302	104.8304	10,000.00	
FXD 100208153Y	KE5000000140	26-Oct-08	03-Oct-24	1,360	31,452.46	Fixed	14.5000	10.2000	108.8500	105.9613	100.0000	12,000.00	
FXD 100210153Y	KE4000000320	26-Feb-10	07-Feb-26	2,408	40,124.18	Fixed	11.2000	11.0000	106.4338	101.1261	96.0000	4,000.00	
FXD 100210153Y	KE5000000875	26-Oct-11	03-Oct-26	4,670	29,455.35	Fixed	12.7500	12.7500	102.4891	98.9620	91.8412	1,000.00	
FXD 100210153Y	KE5000000873	26-Oct-11	03-Oct-26	4,670	29,455.35	Fixed	12.7500	12.0000	102.4891	104.7128	101.8412	2,000.00	
FXD 100210202Y	KE4000000394	28-Nov-11	01-Dec-32	4,137	48,506.69	Fixed	12.0000	12.4980	98.5998	96.9844	97.2666	10,000.00	
FXD 100210202Y	KE5000000832	26-Mar-11	01-Mar-28	4,620	48,506.69	Fixed	12.0000	12.0000	102.5205	96.9846	97.2		

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FXD 100116 3Y	KE5000000107	25-Jul-18	19-Jun-21	953	55,860.22	Fixed	11.3440	10.3000	106.3605	102.2302	102.9361	5,000.00	
FXD 10021070	KE5000000890	25-Aug-12	15-Jun-24	924	39,452.15	Fixed	12.1800	9.5084	112.5517	106.9302	104.8304	10,000.00	
FXD 100208153Y	KE5000000140	26-Oct-08	03-Oct-24	1,360	31,452.46	Fixed	14.5000	10.2000	108.8500	105.9613	100.0000	12,000.00	
FXD 100210153Y	KE4000000320	26-Feb-10	07-Feb-26	2,408	40,124.18	Fixed	11.2000	11.0000	106.4338	101.1261	96.0000	4,000.00	
FXD 100210153Y	KE5000000875	26-Oct-11	03-Oct-26	4,670	29,455.35	Fixed	12.7500	12.7500	102.4891	98.9620	91.8412	1,000.00	
FXD 100210153Y	KE5000000873	26-Oct-11	03-Oct-26	4,670	29,455.35	Fixed	12.7500	12.0000	102.4891	104.7128	101.8412	2,000.00	
FXD 100210202Y	KE4000000394	28-Nov-11	01-Dec-32	4,137	48,506.69	Fixed	12.0000	12.4980	98.5998	96.9844	97.2666	10,000.00	
FXD 100210202Y	KE5000000832	26-Mar-11	01-Mar-28	4,620	48,506.69	Fixed	12.0000	12.0000	102.5205	96.9846	97.2666	10,000.00	
FXD 100210202Y	KE4000000832	30-Jul-11	01-Sep-28										