

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE												June 3, 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												June 3, 2021
TWO YEAR BONDS												
KFD 10011010	HE7000002217	11-Jan-11	09-Jan-21	985	58,860.26	Fixed	5.4860					104.0771
FIVE YEAR BONDS												
KFD 20011010	HE7000001017	25-Jul-10	10-Jul-21	46	24,595.36	Fixed	14.9888					102.2498
KFD 20011010	HE7000000406	26-Sep-10	20-Sep-21	598	23,051.05	Fixed	13.1120					102.9527
KFD 10011010	HE7000001436	29-Aug-11	20-Aug-21	665	29,599.15	Fixed	12.4680					103.2996
KFD 20011010	HE7000001786	23-Oct-11	17-Oct-21	301	20,714.16	Fixed	13.5170					103.8055
KFD 10011010	HE7000000818	20-Mar-11	20-Mar-21	693	30,795.04	Fixed	12.2986					104.0110
KFD 10011010	HE7000000847	29-Feb-11	19-Feb-21	891	45,492.22	Fixed	11.7468					102.0506
KFD 20011010	HE7000001086	13-Mar-11	06-Mar-21	1,989	38,401.40	Fixed	10.8720					101.4220
KFD 20011010	HE7000001086	16-Oct-11	09-Oct-21	1,388	48,612.66	Fixed	11.0000					101.8206
KFD 10022010	HE7000000847	11-May-20	05-May-21	1,432	30,121.88	Fixed	11.6670					103.2227
TEN YEAR BONDS												
KFD 10012010	HE7000000236	25-Jan-12	12-Jan-22	375	35,273.72	Fixed	12.7550					103.1641
KFD 10013010	HE7000000627	01-Jul-11	18-Jun-21	798	36,248.20	Fixed	12.7174					104.6120
KFD 10014010	HE7000000993	25-Mar-11	10-Jun-21	995	39,452.15	Fixed	12.9000					104.0503
KFD 10016010	HE7000000320	26-Jul-11	17-Aug-21	1,901	18,306.45	Fixed	15.0390					108.8724
KFD 10017010	HE7000000732	31-Jul-11	10-Jul-21	3,078	36,114.46	Fixed	12.9688					106.7142
KFD 10018010	HE7000000872	27-Aug-11	14-Aug-21	2,429	40,564.00	Fixed	12.6800					103.0665
KFD 20011010	HE7000000126	17-Dec-11	04-Dec-21	2,741	44,034.09	Fixed	12.9200					102.4796
KFD 10011010	HE7000000863	24-Feb-11	12-Feb-21	2,811	47,850.28	Fixed	14.4388					101.1208
KFD 20011010	HE7000000887	19-Apr-11	06-Apr-21	2,880	51,320.05	Fixed	12.3500					103.8227
KFD 20011010	HE7000000875	19-Apr-11	06-Apr-21	2,896	45,000.05	Fixed	11.5170					104.9553
KFD 40011010	HE7000000669	20-Nov-10	12-Nov-21	3,054	49,222.41	Fixed	12.2800					100.6723
FIFTEEN YEAR BONDS												
KFD 10027100	HE7000001346	20-Mar-01	07-Mar-21	277	3,651.60	Fixed	14.5000					100.8218
KFD 20021010	HE7000001032	25-Jul-01	08-Jun-21	365	32,602.00	Fixed	13.5000					100.6532
KFD 10021010	HE7000001080	28-Nov-01	07-Dec-21	361	30,694.16	Fixed	13.5000					100.8200
KFD 10020010	HE7000001428	31-Mar-01	13-Mar-21	649	34,739.80	Fixed	12.5000					104.2616
KFD 10020010	HE7000001428	26-Oct-01	03-Oct-21	1,292	31,452.40	Fixed	13.6000	106.8603	105.0788			102.0504
KFD 10021010	HE7000001050	26-Jul-01	10-Mar-21	1,375	22,693.00	Fixed	10.2500					99.0726
KFD 10021010	HE7000001058	26-Jul-01	09-Dec-21	1,649	24,533.11	Fixed	9.8000					99.0200
KFD 10021010	HE7000000875	26-Sep-01	06-Sep-21	2,288	51,459.01	Fixed	11.0000					97.7613
KFD 10021010	HE7000001070	02-Feb-01	17-Feb-21	2,440	46,145.18	Fixed	11.2000					97.7133
KFD 10021010	HE7000001063	26-Jul-01	10-Sep-21	2,509	56,103.00	Fixed	10.8000					97.2711
KFD 10021010	HE7000000832	28-May-01	08-May-21	4,308	49,454.85	Fixed	12.6500					99.2071
KFD 10021010	HE7000000875	26-Oct-01	03-Oct-21	4,506	26,454.16	Fixed	10.2500					99.2411
KFD 10021010	HE7000001050	26-Jul-01	09-Jun-21	4,603	45,802.04	Fixed	12.8571					100.0124
KFD 10021010	HE7000001058	13-Mar-01	24-Apr-21	4,708	44,147.27	Fixed	12.7340	102.7211	99.8775			150.000.000
KFD 10021010	HE7000001328	29-Jul-01	10-Jul-21	4,785	50,552.46	Fixed	12.3400					99.6841
KFD 10021010	HE7000001218	23-Feb-01	10-Feb-21	4,895	50,861.00	Fixed	12.7500					102.2787
TWENTY YEAR BOND												
KFD 10020010	HE7000001493	30-Jul-01	05-Jun-21	2,339	36,145.16	Fixed	13.7500					99.8474
KFD 10011000	HE7000001278	30-Mar-11	05-Mar-21	3,469	33,452.87	Fixed	13.8000					97.7812
KFD 10012000	HE7000001394	28-Nov-11	01-Dec-21	4,589	46,506.48	Fixed	12.5000					97.0103
KFD 10013000	HE7000001654	5-Mar-11	01-Sep-21	5,469	51,761.26	Fixed	14.8000					100.2850
KFD 10013000	HE7000000832	28-Mar-11	01-Mar-21	6,175	58,078.29	Fixed	13.2000					100.2850
KFD 10013000	HE7000001080	26-Jul-11	08-Sep-21	6,241	48,841.11	Fixed	13.2000					99.9132
KFD 10013000	HE7000000984	15-Apr-10	21-Mar-21	6,500	23,560.05	Fixed	12.8750					100.1211
TWENTY FIVE YEAR BOND												
KFD 10013000	HE7000001089	28-Apr-10	28-Mar-21	5,707	20,120.50	Fixed	11.2500					94.9055
KFD 10013000	HE7000000949	25-Jul-11	25-May-21	52,276	86,268.14	Fixed	11.4500	14.4254	105.8384	99.8030	99.8030	500.000.000
KFD 10013000	HE7000001052	10-Mar-11	09-Apr-21	52,428	19,281.84	Fixed	11.5500	13.9480	102.6292	101.6569	101.6569	500.000.000
KFD 10022010	HE7000001362	10-May-21	09-Apr-21	53,426	19,281.84	Fixed	13.9240	13.4151	104.5370	103.8189	103.8189	103.6569
THIRTY YEAR BOND												
KFD 10011000	HE7000001215	28-Feb-11	21-Jan-21	7,172	26,144.70	Fixed	12.0000					97.3972
INFRASTRUCTURE BONDS												
IFB 10000110	HE4000001004	07-Dec-00	20-Nov-21	172	5,388.33	Fixed	12.0000					101.5186
IFB 10011010	HE7000000242	04-Oct-01	18-Sep-21	497	11,735.60	Fixed	12.0000					100.8150
IFB 10011010	HE7000001039	30-Sep-01	10-Sep-21	1,986	27,455.16	Fixed	11.5000					101.3171
IFB 10011010	HE4000001109	27-Oct-01	13-Oct-20	1,987	27,945.05	Fixed	11.0000					103.4473
IFB 10011010	HE7000001010	14-Oct-01	02-Oct-21	1,975	25,119.55	Fixed	11.0000					102.5955
IFB 10011010	HE7000001063	20-Mar-01	18-Mar-21	2,111	51,184.26	Fixed	11.0000					100.7611
IFB 10011010	HE7000001054	23-Mar-01	13-May-21	1,439	26,035.46	Fixed	12.5000					107.3852
IFB 10011010	HE7000000893	24-Oct-01	08-Oct-21	1,777	46,459.46	Fixed	12.0000					102.0546
IFB 10011010	HE7000000980	27-Feb-11	14-Feb-21	2,811	14,430.46	Fixed	12.5000					100.2070
IFB 10011010	HE7000001086	27-Feb-11	10-Feb-21	2,848	41,449.46	Fixed	12.5000					100.3638
IFB 10011010	HE7000000893	29-Jul-01	25-Jun-21	4,229	41,188.80	Fixed	12.5000					106.7672
IFB 10011010	HE7000001039	29-Jul-01	25-Jun-21	4,230	36,321.80	Fixed	12.5000					101.3000
IFB 10011010	HE7000000720	25-May-01	22-Feb-21	8,209	16,650.45	Fixed	12.2000					101.2033
IFB 10011010	HE7000000543	26-Oct-01	08-Oct-21	8,240	17,039.05	Fixed	11.7500	11.7000	101.5116	100.2850	99.6319	99.6319
IFB 10020010	HE7000001042	15-Jul-01	02-Jul-21	8,240	74,397.29	Fixed	10.8500					97.4696
IFB 10020010	HE7000000893	26-Jul-01	25-May-21	46,137	18,275.46	Fixed	10.2000					99.0614
IFB 10020010	HE7000000544	26-Jul-01	11-Aug-21	48,671	79,438.49	Fixed	10.9000					99.7147
IFB 10021010	HE7000001024	25-Jul-01	09-Jun-21	50,045	81,652.42	Fixed	12.2570	11.8000	106.5081	100.1683	100.1683	102.1648
IFB 10021010	HE7000000546	12-Apr-01	21-Jun-21	50,830	81,641.03	Fixed	11.6570					700.000.000
BONDS SELL/BUY BACK TRANSACTIONS												
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION												
KFD 10011010	HE7000000217	11-Jan-11	09-Jan-21	993	55,860.26	Fixed	5.4860	10.3400	103.3075	98.0009	98.0009	194.0771
KFD 10012010	HE7000001017	25-Jul-10	10-Jul-21	46	24,595.36	Fixed	8.8880	8.7000	104.7392	101.0888	101.0888	104.0771
KFD 10013010	HE7000001436	29-Aug-11	18-Aug-21	665	29,592.22	Fixed	11.3400	11.0000	103.9832	100.8457	100.8457	103.6906
KFD 20011010	HE7000001086	13-Mar-11	06-Mar-21	1,989	38,401.40	Fixed	10.8720	11.0000	103.8128	100.8611	100.8611	101.2220
KFD 10021010	HE7000001050	26-Jul-01	10-Mar-21	1,375	22,693.00	Fixed	10.2500	11.4300	98.8739	98.4232	98.4232	99.0726
KFD 10021010	HE7000001058	26-Jul-01	09-Dec-21	1,649	24,533.11	Fixed	9.8000	10.2500	98.9801	98.0851	98.0851	99.0200
KFD 10022010	HE7000000847	10-Mar-12	09-Apr-21	13,426	18,981.84	Fixed	13.9240	13.9240	105.0000	100.0819	100.0819	103.0665
IFB 10011010	HE7000001039	30-Sep-01	10-Sep-21	1,986	27,455.16	Fixed	11.5000	11.5000	102.3013	100.3841	100.3841	101.3171
IFB 10011010	HE7000001010	14-Oct-01	02-Oct-21	1,975	25,119.55	Fixed	11.0000	8.8000	104.6328	100.2457	100.2457	100.7611
IFB 10011010	HE7000001063	20-Mar-01	18-Mar-21	2,111	51,184.26	Fixed	11.0000	8.2000	106.9846	100.2457	100.2457	100.7611
IFB 10011010	HE7000001054	23-Mar-01	13-May-21	1,439	26,035.46	Fixed	11.5000	8.1000	106.9846	100.2457	100.2457	100.7611
IFB 10011010	HE7000000893	24-Oct-01	08-Oct-21	1,777	46,459.46	Fixed	12.0000	11.0000	102.0546	100.2457	100.2457	102.0546
IFB 10011010	HE7000000980	27-Feb-11	14-Feb-21	2,811	14,430.46	Fixed	12.5000	11.5000	100.2070	100.2070	100.2070	100.2070
IFB 10011010	HE7000001086	27-Feb-11	10-Feb-21	2,848	41,449.46	Fixed	12.5000	11.5000	100.3638	100.3638	100.3638	100.3638
IFB 10011010	HE7000000893	29-Jul-01	25-Jun-21	4,229	41,188.80	Fixed	12.5000	11.5000	106.7672	100.7672	100.7672	106.7672
IFB 10011010	HE7000001039	29-Jul-01	25-Jun-21	4,230	36,321.80	Fixed	12.5000	11.5000	101.3000	101.3000	101.3000	101.3000
IFB 10011010	HE70000007200											