

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE													June 7, 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 7, 2021
TWO YEAR BONDS													
FXD 10011070	KE7000002217	11-Jan-11	09-Jun-21	90	56,860.26	Fixed		9.4860				194.0771	
FIVE YEAR BONDS													
FXD 20011070	KE7000000107	25-Jul-10	19-Jun-21	42	24,596.36	Fixed		14.9888				102.2498	
FXD 30011070	KE7000000436	26-Sep-10	20-Sep-21	108	23,051.05	Fixed		13.1120				102.9657	
FXD 10011730	KE7000000146	29-Aug-17	20-Aug-22	161	29,599.15	Fixed		12.4690				103.2996	
FXD 20011730	KE7000000786	23-Oct-17	17-Oct-22	181	20,724.16	Fixed		13.5170				101.8956	
FXD 10011830	KE7000000818	26-Mar-18	20-Mar-23	181	36,795.04	Fixed		12.2986				104.0150	
FXD 10011830	KE7000000847	29-Jun-18	19-Feb-23	187	49,492.22	Fixed		13.7646	10.1300	105.9035	102.8427	102.6495	
FXD 20011830	KE7000001086	13-Mar-18	06-Mar-23	189	38,401.40	Fixed		10.8720				101.2728	
FXD 30011830	KE7000001076	16-Oct-18	09-Dec-23	181	46,512.66	Fixed		11.0000				101.8026	
FXD 10022030	KE7000000847	11-May-20	05-May-21	1428	30,121.88	Fixed		11.6670				103.2227	
TEN YEAR BONDS													
FXD 10021070	KE7000000236	25-Jun-12	13-Jun-22	371	35,273.72	Fixed		12.7500				103.1641	
FXD 10021070	KE7000000637	01-Jul-12	18-Jun-22	352	36,248.20	Fixed		12.7210				104.6720	
FXD 10021070	KE7000000890	25-Jul-12	15-Jun-22	352	39,452.15	Fixed		12.9000				104.0303	
FXD 10021070	KE7000000320	26-Aug-12	17-Aug-22	1897	18,306.45	Fixed		15.0390				118.8724	
FXD 10021070	KE7000000737	31-Jul-12	19-Jul-22	3178	36,114.46	Fixed		12.9690	110.3078	106.0202		209.8900	
FXD 10021070	KE7000000792	27-Aug-12	14-Aug-22	2405	40,564.00	Fixed		12.6900				103.0665	
FXD 20021070	KE7000000216	17-Feb-13	04-Dec-22	2737	44,034.69	Fixed		12.9200	12.0000	108.4455	106.4349	100.4802	
FXD 10021070	KE7000000853	24-Feb-13	12-Feb-23	2807	67,859.28	Fixed		14.4380				101.1208	
FXD 30021070	KE7000000875	19-Aug-13	08-Aug-23	2892	45,005.05	Fixed		13.5170				104.2653	
FXD 40021070	KE7000000693	29-Nov-13	19-Mar-23	3190	49,422.44	Fixed		12.8900				101.6720	
FIFTEEN YEAR BONDS													
FXD 1002011070	KE7000000146	26-Mar-07	01-Mar-23	273	3,654.66	Fixed		14.5000				100.8210	
FXD20071530	KE7000001332	25-Jun-07	06-Jun-23	364	32,640.00	Fixed		13.0000				100.6932	
FXD20071530	KE7000001360	30-Nov-07	07-Feb-23	318	32,599.10	Fixed		12.9000				101.8029	
FXD1008011030	KE7000001426	31-Mar-08	13-Mar-23	561	34,799.46	Fixed		13.9000				101.4516	
FXD1001031030	KE7000000436	26-Oct-08	07-Oct-23	1,218	31,602.46	Fixed		12.9000				100.4610	
FXD1001031030	KE7000000330	29-Mar-10	16-Mar-23	1,372	27,403.36	Fixed		13.0000				101.0728	
FXD2002011030	KE7000001088	26-Apr-11	08-Dec-23	1,645	24,532.01	Fixed		8.0000	114.7110	100.4335	97.8993	97.7517	
FXD1002103030	KE7000001088	26-Apr-11	08-Dec-23	1,645	51,459.41	Fixed		11.0000	110.5008	97.9873	97.7613	600.0000	
FXD1002103030	KE7000000875	26-Sep-11	06-Sep-27	2,692	51,459.41	Fixed		11.0000	100.4335	97.9873	97.7613	600.0000	
FXD1002103030	KE7000001070	02-Feb-11	07-Feb-27	2,436	46,163.18	Fixed		12.0000				97.7133	
FXD2002103030	KE7000001088	26-Apr-11	12-Mar-23	2,439	66,103.06	Fixed		13.0000				100.4718	
FXD1002103030	KE7000000432	28-Mar-11	08-May-23	4,104	49,424.85	Fixed		12.5000				96.2027	
FXD1002103030	KE7000000875	26-Oct-11	06-Oct-23	4,581	26,045.16	Fixed		13.0000				99.2411	
FXD2002103030	KE7000000430	26-Apr-11	08-Jun-23	4,589	49,802.08	Fixed		12.8570				100.0748	
FXD1002103030	KE7000001134	13-Mar-11	26-Oct-23	4,701	64,147.27	Fixed		12.7340	12.8000	100.5794	98.5619	200.0000	
FXD1002103030	KE7000001328	29-Jul-11	10-Jul-23	4,781	50,552.06	Fixed		12.3400				99.6841	
FXD 1002011070	KE70000007218	23-Feb-01	19-Feb-21	4,991	50,861.01	Fixed		12.7500				102.2787	
TWENTY YEAR BONDS													
FXD100200011070	KE7000000440	30-Jul-00	05-Jun-23	2,335	36,145.10	Fixed		12.7500				99.8474	
FXD1001102070	KE7000000278	30-Jul-01	05-Jun-23	3,419	33,452.87	Fixed		13.0000				99.0860	
FXD1001102070	KE7000000394	28-Nov-01	01-Feb-23	4,165	46,506.48	Fixed		12.0000				97.2812	
FXD1001102070	KE7000000454	26-Mar-02	01-Feb-23	5,406	12,761.26	Fixed		14.0000	114.5008	107.8993	97.0305	300.0000	
FXD1001102070	KE7000000432	26-Mar-02	01-Mar-23	6,111	58,078.29	Fixed		13.0000				99.8932	
FXD1001102070	KE7000000984	15-Apr-03	21-Mar-23	6,498	23,560.01	Fixed		12.8750				100.1211	
TWENTY FIVE YEAR BONDS													
FXD1001102070	KE7000000389	26-Apr-03	28-Mar-23	5,103	20,128.50	Fixed		11.2500				94.9025	
FXD1001102070	KE7000000454	26-Apr-03	28-Mar-23	52,476	58,284.14	Fixed		11.4500				96.8000	
FXD1001102070	KE7000000452	10-May-03	19-Apr-23	52,426	19,381.44	Fixed		13.5400				101.6199	
THIRTY YEAR BONDS													
SBF 10011070	KE7000002101	28-Feb-11	21-Jan-21	7,168	26,144.70	Fixed		12.0000				97.9872	
INFRASTRUCTURE BONDS													
IFB 2000011070	KE7000000024	07-Oct-00	02-Dec-21	188	5,388.33	Fixed		12.0000				100.5116	
IFB 1001107070	KE7000000024	03-Oct-01	19-Sep-21	419	11,728.00	Fixed		12.0000				100.4415	
IFB 1001107070	KE7000000010	30-Sep-01	15-Sep-21	1,581	27,805.35	Fixed		11.0000				100.2123	
IFB 1001107070	KE7000000139	27-Oct-01	15-Sep-21	1,583	27,456.16	Fixed		11.0000				100,1877	
IFB 1001107070	KE7000000100	14-Dec-01	03-Dec-21	1,274	25,119.58	Fixed		11.0000				100,1055	
IFB 1001107070	KE7000000183	30-Mar-01	13-Mar-21	1,107	51,102.20	Fixed		11.0000				100,7017	
IFB 1001107070	KE7000000454	23-Mar-01	12-Mar-21	1,436	28,456.46	Fixed		11.0000				100,4862	
IFB 1001107070	KE7000000430	26-Oct-01	06-Oct-21	1,773	45,020.08	Fixed		12.0000				100,3036	
IFB 1001107070	KE7000000890	27-Feb-01	17-Feb-21	2,807	14,435.40	Fixed		13.0000				100,1800	
IFB 1001107070	KE7000000788	27-Nov-01	18-Feb-21	1,385	41,184.46	Fixed		12.5000				100,2626	
IFB 1001102070	KE7000000139	19-Mar-01	25-Oct-21	8,349	36,797.20	Fixed		11.9500				101,4534	
IFB 1001102070	KE7000000430	26-Jul-01	27-Feb-21	8,349	18,861.06	Fixed		12.0000				101,2023	
IFB 1001102070	KE7000000454	26-Oct-01	08-Oct-21	8,349	71,603.05	Fixed		11.7500				100,2850	
IFB 100200011070	KE7000000430	15-Apr-01	03-Apr-21	47,210	74,397.29	Fixed		10.8500				101,4596	
IFB 100200011070	KE7000000890	15-Apr-01	25-Apr-21	47,210	74,397.29	Fixed		10.8500				100,1741	
IFB 100200011070	KE7000000454	26-Apr-01	11-Aug-21	49,271	78,639.89	Fixed		10.9000	101.8720	98.7288	99.7747	300.0000	
IFB 100200011070	KE7000000454	26-Apr-01	11-Aug-21	49,271	78,639.89	Fixed		10.9000	100.8693	99.6873	99.7747	300.0000	
IFB 1002102070	KE7000000454	16-Apr-01	21-Mar-20	50,886	81,841.03	Fixed		12.6670	12.0000	108.8342	102.8894	600.0000	
IFB 1002102070	KE7000000454	16-Apr-01	21-Mar-20	50,886	81,841.03	Fixed		12.6670	12.0750	105.6407	103.0713	600.0000	
BONDS SELL/BUY BACK TRANSACTIONS													
FXD 1002011070	KE7000000454	16-Apr-01	21-Mar-20	50,886	81,841.03	Fixed		12.6670	10.0000	120.6240	118.8772	102.8876	200.0000
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION													
FXD 20011070	KE7000000019	17-Feb-11	06-Dec-21	2,737	54,034.69	Fixed		12.9500	12.4218	108.3878	108.3772	100.4802	47.0000
FXD 20011070	KE7000000887	19-Feb-11	06-Dec-21	2,698	51,355.01	Fixed		11.5000	108.8148	103.5223	103.8227	98.1000	8.0000
FXD 10011070	KE7000000330	25-Feb-11	07-Feb-21	2,438	46,124.18	Fixed		11.2500	100.0000	98.5383	97.8133	2.4000	0.0000
FXD1001103030	KE7000000120	26-Feb-11	07-Feb-21	2,438	46,124.18	Fixed		12.0000	101.1000	97.8889	97.8133	2.4000	0.0000
FXD2001103030	KE7000000330	26-Feb-11	07-Feb-21	2,438	66,103.06	Fixed		12.0000	101.2700	98.0948	97.8133	2.4000	0.0000
FXD2001103030	KE7000000430	29-Mar-11	08-Apr-21	2,439	66,103.06	Fixed		12.0000	100.4771	100.8577	101.2718	20.0000	0.0000
FXD2001103030	KE7000000430	29-Mar-11	08-Apr-21	2,439	66,103.06	Fixed		12.0000	100.4771	100.8577	101.2718	20.0000	0.0000
FXD1002102070	KE7000000890	19-Mar-11	08-Apr-21	53,426	19,281.84	Fixed		13.0400	13.3000	105.3135	104.2484	4.0000	0.0000
FXD1002102070	KE7000000890	19-Mar-11	08-Apr-21	53,426	19,281.84	Fixed		13.0400	13			4.0000	0.0000
FXD1002102070	KE7000000890	19-Mar-11	08-Apr-21	53,426	19,281.84	Fixed		13.0400	13			4.0000	0.0000
FXD1002102070	KE7000000890	19-Mar-11	08-Apr-21	53,426	19,281.84	Fixed		13.0400	13			4.0000	0.0000
FXD1002102070	KE7000000890	19-Mar-11	08-Apr-21	53,426	19,281.84	Fixed		13.0400	13			4.0000	0.0000
FXD1002102070	KE7000000890	19-Mar-11	08-Apr-21	53,426	19,281.84	Fixed		13.0400	13			4.0000	0.0000
FXD1002102070	KE7000000890	19-Mar-11	08-Apr-21	53,426	19,281.84	Fixed		13.0400	13			4.0000	0.0000
FXD1002102070	KE7000000890	19-Mar-11	08-Apr-21	53,426	19,281.84	Fixed		13.0400	13			4.0000	0.0000
FXD1002102070	KE7000000890	19-Mar-11	08-Apr-21	53,426	19,281.84	Fixed		13.0400	13			4.0000	0.0000
FXD1002102070	KE7000000890												