

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE												June 8, 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												
FND 100110V	KE700000217	11-Jan-11	09-Jun-23	580	55,860.26	Fixed	5.480%	5.400%	103.9649	100.1188	104.0771	100,000,000.00
FIVE YEAR BONDS												
FND 200116V	KE7000000107	25-Jul-10	10-Jun-23	41	24,595.34	Fixed	14.988%					102.2498
FND 200116V	KE7000000436	25-Sep-10	20-Sep-23	104	23,051.05	Fixed	13.112%					102.9627
FND 100117V	KE7000000246	29-Aug-11	20-Aug-23	460	29,589.15	Fixed	12.465%					103.2996
FND 100117V	KE7000000786	23-Oct-11	17-Oct-23	498	20,714.16	Fixed	13.171%					103.8956
FND 100118V	KE7000000818	20-Mar-10	20-Mar-23	650	36,793.04	Fixed	12.298%					104.0152
FND 100118V	KE7000000847	29-Feb-11	19-Feb-23	595	45,492.22	Fixed	11.349%	10.100%	106.0004	102.7386	103.6457	200,000,000.00
FND 200118V	KE7000001086	13-Mar-10	06-Mar-23	1,063	38,401.40	Fixed	10.872%					103.2728
FND 200118V	KE7000001086	10-Oct-11	09-Oct-23	1,380	48,612.66	Fixed	11.00%					103.5026
FND 100220V	KE7000000847	11-May-20	05-May-23	1,427	30,121.88	Fixed	11.667%					103.2227
TEN YEAR BONDS												
FND 100210V	KE7000000236	25-Jun-12	13-Jun-23	370	35,273.72	Fixed	12.750%					103.1641
FND 100210V	KE7000000607	01-Jul-12	19-Jun-23	361	36,249.20	Fixed	12.371%					104.6726
FND 100210V	KE7000000993	25-Apr-11	15-Jun-23	591	39,452.15	Fixed	12.180%					104.0303
FND 100210V	KE7000000929	25-Apr-10	17-Aug-23	1,896	18,306.45	Fixed	15.036%					118.8714
FND 100210V	KE7000001247	11-Jul-11	19-Jul-23	3,078	36,114.46	Fixed	12.966%	11.600%	110.6704	100.6422	100.5025	200,000,000.00
FND 100210V	KE7000000792	27-Aug-10	14-Aug-23	2,624	40,561.00	Fixed	12.686%					103.0666
FND 200210V	KE7000000126	17-Feb-11	04-Dec-23	2,776	24,104.49	Fixed	12.920%	12.007%	106.4498	102.4807	102.4348	110,000,000.00
FND 100210V	KE7000000863	24-Feb-11	12-Feb-23	2,806	47,450.25	Fixed	14.436%					101.1238
FND 200210V	KE7000000875	19-Aug-10	09-Aug-23	2,881	45,005.05	Fixed	13.117%					104.2653
FND 400210V	KE7000000693	29-Nov-11	19-Jun-23	3,079	49,422.44	Fixed	12.880%					100.6723
FIFTEEN YEAR BONDS												
FND 100210V	KE7000001145	20-Mar-11	01-Mar-23	273	3,654.00	Fixed	14.500%					100.8218
FND 200210V	KE7000001132	25-Jun-11	06-Jun-23	363	32,460.00	Fixed	13.000%					100.6022
FND 200210V	KE7000001360	28-Nov-11	07-Feb-23	317	32,559.15	Fixed	12.500%					103.8929
FND 100210V	KE7000001426	31-Mar-10	13-Mar-23	861	34,709.46	Fixed	13.800%					100.2516
FND 100210V	KE7000000136	20-Oct-10	01-Oct-23	1,217	31,462.46	Fixed	12.500%	10.300%	106.0701	100.0387	100.4910	300,000,000.00
FND 100210V	KE7000000350	29-Mar-11	10-Mar-23	1,371	27,403.36	Fixed	13.000%					99.0726
FND 200210V	KE7000001158	29-Apr-11	08-Dec-23	1,644	24,532.61	Fixed	8.000%					90.8236
FND 200210V	KE7000000875	24-Sep-11	06-Sep-23	2,381	51,459.41	Fixed	11.500%	100.3462	97.7713			200,000,000.00
FND 100210V	KE7000000790	05-Feb-11	07-Feb-23	2,435	46,124.18	Fixed	11.250%					97.8133
FND 200210V	KE7000001080	29-Jun-11	10-Aug-23	2,498	46,101.06	Fixed	12.000%					97.2178
FND 200210V	KE7000000436	29-Mar-10	05-Sep-23	4,303	49,464.45	Fixed	14.600%					99.4021
FND 200210V	KE7000001154	13-Mar-11	24-Sep-23	4,703	64,147.07	Fixed	12.748%					99.9618
FND 200210V	KE7000001138	29-Jul-11	10-Jul-23	4,700	50,552.46	Fixed	12.340%					99.0841
FND 100210V	KE7000001218	25-Feb-21	05-Feb-23	4,990	50,883.00	Fixed	12.750%					102.2767
TWENTY YEAR BONDS												
FND 100200V	KE7000001483	30-Jul-08	09-Jun-23	2,834	36,145.10	Fixed	13.750%	11.870%	115.4032	100.7548	99.3474	200,000,000.00
FND 100210V	KE7000001278	30-Mar-11	09-Mar-23	3,415	33,422.77	Fixed	13.000%	11.600%	115.8884	100.1237	99.0865	100,000,000.00
FND 100210V	KE7000000394	28-Nov-12	01-Feb-23	4,154	48,506.49	Fixed	12.000%					97.0812
FND 100210V	KE7000000562	01-Jul-10	01-Jul-23	5,984	51,761.26	Fixed	14.000%					97.0505
FND 100210V	KE7000000832	20-Mar-10	01-Mar-23	6,110	56,079.29	Fixed	13.000%					107.8950
FND 100210V	KE7000000865	30-Jun-11	05-Jul-23	6,226	46,403.11	Fixed	13.200%					99.9532
FND 100210V	KE7000000984	15-Apr-11	21-Mar-23	6,446	23,560.05	Fixed	14.874%					100.1211
TWENTY FIVE YEAR BONDS												
FND 100210V	KE7000000389	28-Jun-10	28-Mar-23	5,192	20,192.50	Fixed	11.250%					94.8055
FND 100210V	KE7000000848	25-Jun-11	25-Mar-23	5276	46,458.15	Fixed	11.450%					99.8020
FND 100210V	KE7000000950	10-Apr-11	09-Apr-23	53,426	19,281.44	Fixed	13.048%					101.6198
THIRTY YEAR BONDS												
SBF 100110V	KE7000000135	28-Feb-11	21-Jan-23	7,167	28,144.70	Fixed	12.000%					97.3972
INFRASTRUCTURE BONDS												
IFB 200001V	KE4000000324	07-Oct-06	10-Dec-23	167	5,388.33	Fixed	12.000%					103.5126
IFB 100110V	KE7000000242	03-Oct-11	10-Sep-23	407	11,735.56	Fixed	12.000%					100.4815
IFB 100110V	KE7000000810	30-Sep-11	15-Sep-23	1,580	22,805.35	Fixed	11.000%					102.8113
IFB 100110V	KE7000001109	27-Oct-11	10-Oct-23	1,602	22,865.56	Fixed	11.000%					102.4672
IFB 100110V	KE7000000410	14-Dec-10	03-Dec-23	1,373	25,119.05	Fixed	11.000%					102.1055
IFB 100110V	KE7000000163	20-Mar-10	15-Mar-23	1,306	51,102.20	Fixed	11.000%					102.7617
IFB 100110V	KE7000000854	23-Mar-10	13-Mar-23	1,404	28,404.46	Fixed	11.500%					102.4855
IFB 100110V	KE7000000869	24-Oct-10	06-Oct-23	1,772	46,020.66	Fixed	12.000%					103.2646
IFB 100110V	KE7000000890	27-Feb-11	07-Feb-23	2,496	44,336.46	Fixed	12.500%					102.2570
IFB 100110V	KE7000000788	27-Mar-11	18-Mar-23	1,459	41,469.45	Fixed	11.500%					100.2938
IFB 100110V	KE7000000890	29-Jun-11	10-Jun-23	1,534	41,184.00	Fixed	12.000%					100.7673
IFB 100110V	KE7000000109	19-Nov-10	25-Oct-23	8,348	36,797.20	Fixed	11.500%					101.4534
IFB 100110V	KE7000000760	25-Nov-10	22-Feb-23	8,298	18,608.05	Fixed	12.200%					101.2023
IFB 100110V	KE7000000543	26-Oct-10	08-Oct-23	8,246	71,608.05	Fixed	11.750%					100.2850
IFB 100200V	KE7000000830	15-Apr-11	05-Apr-23	47,410	76,307.29	Fixed	10.850%					103.4996
IFB 100200V	KE7000000863	03-Jul-10	25-Mar-23	46,387	19,475.46	Fixed	10.200%					100.1247
IFB 100200V	KE7000000455	24-Sep-10	11-Aug-21	48,071	78,639.89	Fixed	10.900%	11.000%	102.6421	98.4673	99.9616	300,000,000.00
IFB 100210V	KE7000000546	12-Sep-11	21-Mar-20	50,900	61,841.03	Fixed	12.607%	12.170%	105.0288	103.0452	103.0919	200,000,000.00
IFB 100210V	KE7000000546	12-Sep-11	21-Mar-20	50,880	81,841.03	Fixed	12.607%	12.150%	105.1807	103.0261	103.0919	100,000,000.00
IFB 100210V	KE7000000546	12-Sep-11	21-Mar-20	50,893	81,841.03	Fixed	12.607%	12.100%	105.5178	103.0202	103.0919	100,000,000.00
BONDS SELL/BUY BACK TRANSACTIONS												
KE7000000101	KE7000000546	12-Sep-11	21-Mar-20	50,893	81,841.03	Fixed	12.607%	12.100%	105.5178	103.0202	103.0919	100,000,000.00
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS (BELOW KES 50 MILLION)												
FND 100200V	KE7000000140	30-Jul-10	09-Jun-23	2,554	36,145.10	Fixed	13.750%	13.188%	102.8601	100.1515	99.8474	4,000,000.00
FND 100210V	KE7000000848	25-Jun-11	25-Mar-23	5276	46,458.15	Fixed	11.400%	13.200%	102.5811	101.3727	99.8020	7,000,000.00
FND 100210V	KE7000000862	10-Mar-11	09-Apr-23	53,626	18,281.84	Fixed	13.024%	13.700%	102.6316	101.5642	103.0189	1,000,000.00
FND 100210V	KE7000000862	10-Mar-11	09-Apr-23	53,626	18,281.84	Fixed	13.024%	13.500%	102.6616	101.6550	103.0189	6,000,000.00
FND 100210V	KE7000000862	10-Mar-11	09-Apr-23	53,626	18,281.84	Fixed	13.024%	13.700%	102.8897	103.0503	103.0189	1,600,000.00
IFB 100110V	KE7000000109	19-Nov-10	25-Oct-23	8,348	36,797.20	Fixed	11.500%	11.200%	104.6717	103.3498	101.4534	3,400,000.00
IFB 100110V	KE7000000109	19-Nov-10	25-Oct-23	8,348	36,797.20	Fixed	11.500%	11.200%	105.1065	104.3842	101.4534	3,000,000.00
IFB 100110V	KE7000000543	26-Oct-10	08-Oct-23	8,246	71,608.05	Fixed	11.750%	12.010%	99.7271	98.3881	100.2850	3,000,000.00
IFB 100110V	KE7000000543	26-Oct-10	08-Oct-23	8,246	71,608.05	Fixed	11.750%	12.010%	104.5419	103.0000	102.2600	400,000,000.00
IFB 100110V	KE7000000543	26-Oct-10	08-Oct-23	8,246	71,608.05	Fixed	11.750%	12.010%	104.5419	103.0000	102.2600	400,000,000.00
IFB 100110V	KE7000000543	26-Oct-10	08-Oct-23	8,246	71,608.05	Fixed	11.750%	11.133%	105.3000	103.0320	103.0320	400,000,000.00
IFB 100110V	KE7000000543	26-Oct-10	08-Oct-23	8,246	71,608.05	Fixed	11.750%	11.687%	104.8811	102.6616	102.6616	400,000,000.00
IFB 100200V	KE7000000546	12-Sep-11	21-Mar-20	50,871	76,309.89	Fixed	10.900%	10.950%	102.9500	99.7108	99.9616	10,000,000.00
IFB 100200V	KE7000000546	12-Sep-11	21-Mar-20	50,871	76,309.89	Fixed	10.900%	10.950%	105.1167	103.0727	99.9616	1,200,000.00
IFB 100210V	KE7000000546	12-Sep-11	21-Mar-20	50,880	81,841.03	Fixed	12.607%	12.100%	105.8772	103.0452	103.0919	20,000,000.00
IFB 100210V	KE7000000546	12-Sep-11	21-Mar-20	50,880	81,841.03	Fixed	12.607%	12.100%	106.0000	103.1414	103.0919	4,000,000.00
IFB 100210V	KE7000000546	12-Sep-11	21-Mar-20	50,880	81,841.03	Fixed	12.607%	12.100%	105.7843	103.0919	103.0919	100,000,000.00
IFB 100210V	KE7000000546	12-Sep-11	21-Mar-20	50,880	81,841.03	Fixed	12.607%	11.008%	104.1548	102.1572	103.0919	2,000,000.00
IFB 100210V	KE700											