

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE												June 10, 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													
TWO YEAR BONDS													
FXD 1001107V	KE700000217	11-Jan-21	09-Jan-23	578	55,860.26	Fixed	8.4860	9.3300	104.1387	100.2086	100.1080	532,800,000.00	
FXD 1001107V	KE700000217	11-Jan-21	09-Jan-23	578	55,860.26	Fixed	8.4860	9.3000	104.1622	100.2531	100.1080	100,000,000.00	
FIVE YEAR BONDS													
FXD 100116 5Y	KE500000107	25-Jun-18	19-Jun-23	38	24,393.30	Fixed		14.0800				102.3494	
FXD 100116 5Y	KE500000106	26-Jun-18	20-Jun-23	39	23,601.05	Fixed		13.1280				102.9537	
FXD 100117 5Y	KE500000124	29-Apr-17	22-Apr-22	498	29,599.15	Fixed		14.4500				102.2096	
FXD 100117 5Y	KE500000124	29-Apr-17	11-Oct-22	499	29,714.10	Fixed		14.2170				103.8905	
FXD 100118 5Y	KE500000118	29-Mar-18	29-Mar-23	499	30,790.35	Fixed		12.2800				104.0150	
FXD 100118 5Y	KE500000147	25-Feb-18	19-Feb-23	399	46,082.22	Fixed		11.3040				102.7386	
FXD 100118 5Y	KE500000106	13-Mar-18	19-Mar-23	1,981	39,201.46	Fixed		13.0720				101.7605	
FXD 100118 5Y	KE500000106	16-Oct-18	09-Oct-24	1,278	45,012.00	Fixed		11.4900				104.4377	
FXD 100200 0V	KE500000147	11-Mar-20	05-May-21	1,425	35,121.88	Fixed		11.6670				103.2227	
TEN YEAR BONDS													
FXD 1001107V	KE200000234	25-Jun-21	15-Jun-29	398	35,273.70	Fixed		12.7580				103.1641	
FXD 1001107V	KE200000207	01-Jul-17	15-Jun-23	729	39,248.20	Fixed		12.3710				104.0700	
FXD 1001107V	KE300000080	25-Mar-15	15-Jun-24	969	38,852.15	Fixed		12.1800				104.0853	
FXD 1001107V	KE200000102	29-Jun-18	17-Jun-28	1,066	18,306.45	Fixed		13.0700				110.8714	
FXD 1001107V	KE500000737	31-Jul-17	19-Jul-27	2,230	35,174.40	Fixed		12.9600				105.8452	
FXD 1001107V	KE500000732	27-Aug-18	14-Aug-28	2,602	45,081.00	Fixed		12.0800				103.0566	
FXD 1001107V	KE500000176	17-Oct-18	06-Oct-28	2,774	54,454.48	Fixed		14.9200				106.4907	
FXD 1001107V	KE500000163	25-Feb-19	12-Feb-29	2,804	67,505.29	Fixed		12.4380				101.1236	
FXD 1001107V	KE500000977	19-Apr-19	08-Apr-29	2,893	51,330.00	Fixed		12.3000				101.0677	
FXD 1001107V	KE500000479	19-Aug-19	08-Aug-29	2,879	45,001.00	Fixed		11.5170				101.3653	
FXD 1001107V	KE500000559	29-Nov-19	12-Nov-29	1,077	49,321.44	Fixed		12.2800				106.0713	
FIFTEEN YEAR BONDS													
FXD 100201107V	KE100000130	26-Mar-21	07-Mar-31	205	3,460.00	Fixed		13.5000				106.8218	
FXD 100201107V	KE100000132	25-Jul-21	08-Jun-31	361	34,482.00	Fixed		13.9000				109.0634	
FXD 100201107V	KE100000130	26-Mar-21	07-Mar-31	153	32,559.10	Fixed		12.5000				103.0326	
FXD 100201107V	KE100000148	31-Mar-24	13-Mar-31	641	34,779.80	Fixed		12.9000				104.2154	
FXD 100201107V	KE400000138	26-Oct-18	07-Oct-24	1,215	31,552.45	Fixed		13.5000				106.0887	
FXD 100210107V	KE500000159	29-Jun-19	19-Jun-29	1,389	27,443.60	Fixed		12.2500				99.8817	
FXD 100210107V	KE200000158	25-Aug-11	08-Oct-28	1,692	24,532.01	Fixed		8.0000				94.8436	
FXD 100210107V	KE500000170	25-Sep-12	06-Sep-27	2,279	51,459.01	Fixed		11.0000				97.7173	
FXD 100210107V	KE500000170	24-Oct-11	07-Feb-28	2,439	49,164.14	Fixed		11.2200	101.3767	97.8264	97.8135	500,000,000.00	
FXD 100210107V	KE500000168	29-Jul-11	10-Aug-28	2,496	66,101.06	Fixed		12.0000				101.2714	
FXD 100210107V	KE500000162	29-Mar-11	09-Mar-28	4,391	69,454.65	Fixed		11.6500				99.2071	
FXD 100210107V	KE500000167	22-Oct-11	01-Oct-31	4,498	28,064.35	Fixed		12.7500				101.2412	
FXD 100210107V	KE500000163	29-Jun-11	19-Jun-31	4,496	60,603.40	Fixed		12.8570				109.0148	
FXD 100210107V	KE500000154	13-Mar-11	24-Apr-31	4,701	64,147.27	Fixed		12.7480				99.9618	
FXD 100210107V	KE500000136	29-Jul-11	19-Aug-31	4,738	55,542.26	Fixed		12.7800				99.9861	
FXD 100210107V	KE500000718	25-Feb-20	05-Feb-31	4,988	50,863.00	Fixed		12.7500				102.2767	
TWENTY YEAR BONDS													
FXD 100400107V	KE1000001493	30-Jun-08	29-Jun-28	2,552	38,145.10	Fixed		13.7500				106.7486	
FXD 100110207V	KE200000178	30-May-11	18-May-31	1,816	33,822.07	Fixed		13.8000				106.1247	
FXD 100110207V	KE400000194	28-Nov-11	01-Sep-31	4,302	49,006.46	Fixed		12.0000				97.0813	
FXD 100110207V	KE500000164	26-Jun-18	01-Sep-28	1,502	12,781.20	Fixed		14.0000				97.0503	
FXD 100110207V	KE500000164	26-Jun-18	01-Sep-28	1,502	12,781.20	Fixed		14.0000				97.0503	
FXD 100110207V	KE500000165	30-Jul-18	05-Jul-28	1,506	18,073.29	Fixed		14.0000				97.0503	
FXD 100110207V	KE500000165	30-Jul-18	05-Jul-28	1,506	18,001.11	Fixed		13.0000				99.9532	
FXD 100110207V	KE500000164	15-Apr-19	21-Mar-31	4,493	23,601.00	Fixed		12.8700				100.1211	
TWENTY FIVE YEAR BONDS													
FXD 100110207V	KE400000169	28-Jul-11	28-May-31	1,400	20,192.00	Fixed		11.2500				94.8055	
FXD 100110207V	KE500000164	25-Jun-11	25-May-31	1,219	49,264.15	Fixed		14.4000				99.8039	
THIRTY YEAR BONDS													
SOB 100110207V	KE2000001215	28-Feb-11	21-Jun-41	7,165	28,144.70	Fixed		12.0000				97.3972	
INFRASTRUCTURE BONDS													
IFB 100010107V	KE4000001004	07-Dec-09	22-Nov-21	103	5,388.33	Fixed		12.0000				101.5180	
IFB 100111020V	KE2000001042	03-Oct-11	18-Sep-23	859	11,735.50	Fixed		12.0000				106.8165	
IFB 100111020V	KE5000001079	30-Sep-11	18-Sep-23	1,988	27,355.45	Fixed		12.0000				101.3173	
IFB 100114102V	KE4000001109	27-Oct-11	10-Oct-28	1,909	27,945.05	Fixed		11.0000				103.4273	
IFB 100110107V	KE5000001101	14-Oct-11	02-Oct-24	1,271	25,119.35	Fixed		11.0000				102.5955	
IFB 100111020V	KE5000001083	30-Nov-11	18-Mar-27	2,104	51,182.46	Fixed		12.0000				106.7811	
IFB 100110107V	KE5000001054	23-Mar-11	14-May-25	1,432	28,035.40	Fixed		12.5000				107.8382	
IFB 100110107V	KE5000001069	24-Oct-11	08-Oct-31	1,779	46,020.00	Fixed		12.0000				102.0546	
IFB 100111020V	KE5000001078	27-Feb-11	14-Feb-29	2,804	14,330.40	Fixed		12.5000				106.2070	
IFB 100110107V	KE5000001088	27-Mar-11	18-Apr-31	1,207	41,449.46	Fixed		12.0000				109.3838	
IFB 100114102V	KE5000001092	29-Jun-11	30-Jun-23	4,232	41,188.80	Fixed		12.5000				107.2818	
IFB 100110107V	KE5000001091	19-Jun-11	25-Jun-23	8,496	36,721.28	Fixed		11.0000	104.7348	101.9489	101.4526	80,000,000.00	
IFB 100110107V	KE5000001092	25-Mar-11	27-Feb-24	8,292	16,603.05	Fixed		12.0000	102.8890	100.3077	99.5674	80,000,000.00	
IFB 100110107V	KE5000001054	26-Oct-11	08-Oct-25	1,215	71,028.05	Fixed		11.7500				100.2850	
IFB 100200107V	KE5000001054	15-Apr-12	04-Apr-29	2,803	74,397.29	Fixed		8.8500				94.0921	
IFB 100200107V	KE5000001063	03-Jul-11	25-May-26	1,810	19,275.46	Fixed		10.2000	8.9500	101.2960	100.2738	100.000,000.00	
IFB 100200107V	KE5000001054	26-Jun-11	11-Aug-31	1,714	78,839.89	Fixed		11.0000	100.7325	99.4494	99.7161	105,000,000.00	
IFB 100210107V	KE5000001054	26-Jun-11	11-Aug-31	1,714	78,839.89	Fixed		10.8500	100.8290	99.5922	99.7161	100,000,000.00	
IFB 100200107V	KE5000001054	26-Jun-11	11-Aug-31	1,714	78,839.89	Fixed		10.8000	100.7993	99.5953	99.7161	100,000,000.00	
IFB 100210107V	KE7000001024	25-Jan-21	05-Jan-37	5,038	81,062.02	Fixed		12.2070				102.1903	
IFB 100210107V	KE7000001046	12-Apr-21	21-Mar-39	6,403	81,041.03	Fixed		12.6070	12.1250	105.4131	103.3633	103.5276	150,000,000.00
BONDS SELL/BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION													
FXD 100110107V	KE2000001018	26-Jun-11	10-Jun-21	5,108	35,473.20	Fixed		12.7580	8.1704	108.5664	103.3323	103.9841	2,990,000.00
FXD 100110107V	KE2000001018	01-Jul-11	18-Jun-23	378	39,248.20	Fixed		12.3710	8.9509	110.0718	104.2611	104.0730	6,100,000.00
FXD 100110107V	KE500000737	31-Jul-17	19-Jul-27	2,230	35,174.40	Fixed		12.9600	11.0078	106.2804	105.8452	1,100,000.00	
FXD 100110107V	KE500000176	17-Oct-18	06-Oct-28	2,774	54,454.48	Fixed		14.9200	10.9318	106.0718	106.4907	100,000.00	
FXD 100110107V	KE500000163	25-Feb-19	12-Feb-29	2,804	67,505.29	Fixed		12.4380	11.4341	106.6984	106.0283	24,500,000.00	
FXD 100200107V	KE400000138	26-Oct-18	07-Oct-24	1,215	31,552.45	Fixed		13.5000	107.2603	1			
FXD 100200107V	KE500000159	29-Jun-19	19-Jun-29	1,389	27,443.60	Fixed		12.2500					
FXD 100200107V	KE200000158	25-Aug-11	08-Oct-28	1,692	24,532.01	Fixed		8.0000	88.0848	98.8987	98.8326	80,000,000.00	
FXD 100210107V	KE500000170	25-Sep-12	06-Sep-27	2,279	51,459.01	Fixed		11.0000	93.6213	97.7173	97.7173	100,000,000.00	
FXD 100210107V	KE500000170	24-Oct-11	07-Feb-28	2,439	49,164.14	Fixed		11.2500	100.1580	98.9271	98.9271	700,000,000.00	
FXD 100202107V	KE500000173	25-Sep-12	06-Sep-27	2,279	51,459.01	Fixed		11.0000	11.5444	100.2392	97.7173	8,800,000,000.00	
FXD 100202107V	KE500000173	25-Sep-12	06-Sep-27	2,279	51,459.01	Fixed		11.0000	10.3200	100.2392	97.7173	8,800,000,000.00	
FXD 100210107V	KE500000162	29-Mar-11	09-Mar-28	4,391	69,454.65	Fixed		11.6500	100.2870	99.2071	99.2071	250,000,000.00	
FXD 100210107V	KE500000167	22-Oct-11	01-Oct-31	4,498	28,064.35	Fixed		12.7500	100.8500	99.8216	99.8216	750,000,000.00	
FXD 100210107V	KE500000163	29-Jun-11	19-Jun-31	4,496	60,603.40	Fixed		12.8570	100.22				