

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE												June 11, 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													June 11, 2021
TWO YEAR BONDS													
FND 10011079	KE2000002217	11-Jan-21	09-Jun-21	977	56,860.26	Fixed	5.4860		9.4860			100.251	
FIVE YEAR BONDS													
FND 20016 3Y	KE2000000107	25-Jul-18	19-Jun-21	38	24,596.36	Fixed	14.9888		14.9888			100.248	
FND 20016 3Y	KE2000000436	26-Sep-18	20-Sep-21	101	23,051.05	Fixed	13.1120		13.1120			100.957	
FND 10017 3Y	KE2000000436	29-Aug-17	20-Aug-21	437	29,589.15	Fixed	12.4680		12.4680			100.298	
FND 20017 3Y	KE2000000786	23-Oct-17	17-Oct-21	691	20,724.16	Fixed	13.5170		13.5170			100.805	
FND 20018 3Y	KE2000000818	26-Mar-18	20-Mar-21	667	36,793.04	Fixed	12.2986		12.2986			100.016	
FND 20018 3Y	KE2000000847	29-Feb-18	19-Feb-21	901	49,492.22	Fixed	13.7660		13.7660			100.756	
FND 20018 3Y	KE2000001086	13-Mar-18	06-Mar-21	1,069	38,401.40	Fixed	10.8720		10.8720			100.268	
FND 20018 3Y	KE2000001086	16-Oct-18	09-Sep-21	1,877	61,612.66	Fixed	11.0000		11.0000			100.817	
FND 100229 3Y	KE2000000847	11-May-20	05-May-21	1,424	30,121.88	Fixed	11.6670		11.6670			100.227	
TEN YEAR BONDS													
FND 10021079	KE2000000236	25-Jun-12	13-Jun-21	367	35,273.72	Fixed	12.7500		12.7500			100.161	
FND 10021079	KE2000000637	01-Jul-11	18-Jun-21	738	36,248.20	Fixed	12.2170		12.2170			100.670	
FND 10021079	KE2000000893	25-Apr-11	15-Jun-21	941	39,452.15	Fixed	12.1800		12.1800			100.050	
FND 10021079	KE2000000939	26-Apr-11	17-Aug-21	1,889	18,306.45	Fixed	15.0380		15.0380			118.874	
FND 10021079	KE2000000972	27-Jul-11	14-Aug-21	2,621	40,564.66	Fixed	12.6860		12.6860			100.842	
FND 200181079	KE2000000916	17-Feb-11	04-Sep-21	2,773	54,034.69	Fixed	12.9200		12.9200			100.407	
FND 200181079	KE2000000863	24-Feb-11	12-Feb-21	2,803	67,550.28	Fixed	14.4380		14.4380			101.128	
FND 200181079	KE2000000887	19-Apr-11	06-Apr-21	2,892	51,320.06	Fixed	12.3500		12.3500			100.827	
FND 200181079	KE2000000879	19-Apr-11	06-Apr-21	2,878	65,000.06	Fixed	13.1170		13.1170			100.353	
FND 400191079	KE2000000669	20-Nov-10	12-Nov-21	3,075	69,222.41	Fixed	12.2800	10.1510	101.1547	100.4871	100.6723	160,000,000.00	
FIFTEEN YEAR BONDS													
FND100027153Y	KE1000000136	20-Mar-07	07-Mar-21	269	3,651.60	Fixed	14.5000		14.5000			100.819	
FND20027153Y	KE1000000132	20-Apr-07	08-Jun-21	365	32,602.00	Fixed	13.5000		13.5000			100.632	
FND20027153Y	KE1000000130	26-Nov-07	07-Dec-21	511	30,606.16	Fixed	13.8000		13.8000			100.820	
FND20008153Y	KE1000000149	31-Mar-08	13-Mar-21	640	34,789.60	Fixed	12.5000		12.5000			100.216	
FND20008153Y	KE2000000149	26-Oct-08	03-Oct-21	1,214	31,452.46	Fixed	12.8000		12.8000			100.087	
FND20010153Y	KE4000000350	23-Mar-10	15-Mar-21	1,569	22,681.00	Fixed	19.2500		19.2500			99.076	
FND20010153Y	KE4000000358	25-Apr-11	09-Sep-21	1,641	24,533.11	Fixed	9.8000		9.8000			100.471	
FND20010153Y	KE4000000675	26-Sep-10	06-Sep-21	2,278	51,459.01	Fixed	11.0000		11.0000			97.715	
FND20010153Y	KE4000000700	02-Feb-11	07-Feb-21	2,426	46,163.14	Fixed	11.2000		11.2000			97.826	
FND20010153Y	KE2000000832	28-Mar-11	08-May-21	4,300	49,254.85	Fixed	12.5500		12.5500			96.207	
FND20010153Y	KE2000000879	22-Oct-11	03-Sep-21	4,497	29,464.36	Fixed	12.7500		12.7500			96.813	
FND20010153Y	KE2000000916	26-Nov-11	06-Jun-21	4,585	40,800.08	Fixed	12.8570		12.8570			100.016	
FND20010153Y	KE2000001134	13-Mar-10	24-Apr-21	4,300	64,147.27	Fixed	12.7340		12.7340			99.919	
FND20010153Y	KE2000001326	29-Jul-10	10-Jul-21	4,777	50,552.06	Fixed	12.3400		12.3400			99.681	
TWENTY YEAR BOND													
FND100002079	KE1000000140	30-Jul-01	05-Jan-21	2,801	36,145.16	Fixed	13.7500		13.7500			100.754	
FND1001102079	KE2000000276	30-Mar-11	08-Jun-21	3,418	33,422.87	Fixed	13.8000		13.8000			97.812	
FND1001202079	KE2000000384	28-Nov-11	01-Dec-21	4,161	46,506.69	Fixed	12.0000		12.0000			97.053	
FND1001202079	KE2000000384	28-Nov-11	01-Dec-21	4,161	12,761.26	Fixed	14.5000		14.5000			100.850	
FND2001010020	KE2000000432	26-Mar-11	01-Mar-21	4,307	58,078.29	Fixed	13.2000		13.2000			100.850	
FND2001010020	KE2000000432	26-Mar-11	01-Mar-21	4,307	88,861.11	Fixed	13.2000		13.2000			99.816	
FND1001010020	KE2000000984	15-Apr-10	21-Mar-21	6,492	29,560.01	Fixed	12.8700		12.8700			100.121	
TWENTY FIVE YEAR BOND													
FND1001010020	KE4000000389	26-Jun-10	28-Mar-21	5,089	20,182.50	Fixed	11.2500		11.2500			94.9025	
FND1001010020	KE2000000454	25-Apr-10	28-Mar-21	8,818	66,268.14	Fixed	11.4500		11.4500			96.8050	
FND1001010020	KE2000000454	10-Mar-11	09-Apr-21	1,969	19,391.44	Fixed	13.5400		13.5400			100.369	
THIRTY YEAR BOND													
SIB 10011700	KE2000000135	28-Feb-11	21-Jan-21	7,194	26,144.70	Fixed	12.0000		12.0000			97.8972	
INFRASTRUCTURE BONDS													
FB 200002142Y	KE4000000024	07-Oct-00	20-Dec-21	164	5,388.93	Fixed	12.0000		12.0000			100.516	
FB 10011070Y	KE2000000242	03-Oct-11	18-Sep-21	829	11,728.00	Fixed	12.0000		12.0000			100.4515	
FB 10010142Y	KE2000000130	30-Sep-11	15-Sep-21	1,587	22,805.35	Fixed	11.0000		11.0000			100.213	
FB 10010142Y	KE2000000139	27-Oct-11	15-Oct-21	1,589	27,456.36	Fixed	10.7700	100.3468	100.3441	100.817	89,550,000.00		
FB 10010150Y	KE2000000100	14-Oct-10	03-Oct-21	1,270	25,119.58	Fixed	11.0000		11.0000			100.1055	
FB 10010170Y	KE2000000183	30-Mar-11	13-Mar-21	2,103	51,102.20	Fixed	11.0000	9.9000	100.6907	100.3619	100.707	100,000,000.00	
FB 10010170Y	KE2000000454	23-Mar-11	12-Mar-21	1,401	28,456.46	Fixed	8.8000		8.8000			97.486	
FB 100101020Y	KE2000000669	26-Oct-10	06-Oct-21	1,789	46,020.08	Fixed	12.0000		12.0000			100.306	
FB 100101020Y	KE2000000669	27-Feb-11	07-Feb-21	1,800	14,435.40	Fixed	9.5000		9.5000			100.250	
FB 10010170Y	KE2000000784	27-Nov-11	18-Dec-21	1,266	41,184.66	Fixed	12.5000		12.5000			100.268	
FB 100101020Y	KE2000000835	29-Jun-11	11-Dec-21	4,217	41,184.66	Fixed	12.5000		12.5000			101.219	
FB 100101020Y	KE2000000916	19-Mar-11	20-Oct-21	4,345	36,797.20	Fixed	11.9500		11.9500			100.9465	
FB 100101020Y	KE2000000916	26-Mar-11	20-Oct-21	4,345	18,861.66	Fixed	12.0000		12.0000			100.327	
FB 100101020Y	KE2000000943	26-Oct-10	06-Oct-21	3,292	71,603.05	Fixed	11.7500	11.6500	100.0792	100.5943	50,350,000.00		
FB 100101020Y	KE2000000943	26-Oct-10	06-Oct-21	3,292	71,603.05	Fixed	11.7500	11.2204	100.7590	100.2511	50,350,000.00		
FB 100200079Y	KE2000000432	15-Apr-08	05-Sep-21	2,892	74,397.22	Fixed	10.8500	10.7800	100.0286	100.0286	40,000,000.00		
FB 100200079Y	KE2000000663	03-Apr-08	25-May-21	1,809	19,275.46	Fixed	10.2000	9.6504	101.4494	100.9758	107,000,000.00		
FB 100200079Y	KE2000000663	03-Apr-08	25-May-21	1,809	19,275.46	Fixed	10.2000	10.2606	100.2523	100.2523	100,000,000.00		
FB 100201012Y	KE2000000946	26-Apr-01	11-Aug-21	1,713	78,639.89	Fixed	10.9000		10.9000			99.9502	
FB 100201012Y	KE2000000946	26-Apr-01	11-Aug-21	1,713	81,651.63	Fixed	12.2700		12.2700			100.160	
FB 100201012Y	KE2000000946	12-Apr-01	21-Mar-21	6,492	100,614.89	Fixed	12.0000	100.6149	100.5269	100.3959	200,000,000.00		
FB 100201012Y	KE2000000946	12-Apr-01	21-Mar-21	6,492	100,614.89	Fixed	12.0000	100.6796	100.3916	100.3959	300,000,000.00		
FB 100201012Y	KE2000000946	12-Apr-01	21-Mar-21	6,492	81,651.63	Fixed	12.0000	100.7634	100.0503	100.3959	100,000,000.00		
BONDS SELL/BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION													
FND 20016 3Y	KE2000001086	13-Mar-18	06-Mar-21	1,069	38,401.40	Fixed	10.8720	11.0000	100.8231	99.6873	101.7663	1,500,000.00	
FND 20018 3Y	KE2000001086	13-Mar-18	06-Mar-21	1,069	38,401.40	Fixed	10.8720	10.5500	101.2203	100.7895	101.7663	200,000.00	
FND 20018 3Y	KE2000001086	13-Mar-18	06-Mar-21	1,069	38,401.40	Fixed	10.8720	11.0000	101.8488	100.8939	101.7663	20,000,000.00	
FND200101020Y	KE2000000879	25-Mar-11	06-Sep-21	2,278	51,459.01	Fixed	11.0000	11.0000	99.5889	99.2038	97.7110	1,000,000.00	
FND200101020Y	KE2000000832	26-Mar-11	08-May-21	4,300	49,254.85	Fixed	12.0000	12.0000	100.0395	99.9201	47,500,000.00		
FND200101020Y	KE2000000946	26-Mar-11	21-Mar-21	6,492	100,614.89	Fixed	11.4500	11.4000	99.1899	99.2915	99.8020	1,200,000.00	
FND200101020Y	KE2000000946	26-Mar-11	21-Mar-21	6,492	86,258.15	Fixed	11.4500	11.4000	99.1899	99.2915	99.8020	1,200,000.00	
FND200101020Y	KE2000000946	12-Apr-01	21-Mar-21	6,492	100,614.89	Fixed	12.0000	100.6149	100.5269	100.3959	200,000,000.00		
FND200101020Y	KE2000000946	12-Apr-01	21-Mar-21	6,492	100,614.89	Fixed	12.0000	100.6796	100.3916	100.3959	300,000,000.00		
FND200101020Y	KE2000000946	12-Apr-01	21-Mar-21	6,492	81,651.63	Fixed	12.0000	100.7634	100.0503	100.3959	100,000,000.00		
BONDS SELL/BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION													
FND 20016 3Y	KE2000001086	13-Mar-18	06-Mar-21	1,069	38,401.40	Fixed	10.8720	11.0000	100.8231	99.6873	101.7663	1,500,000.00	
FND 20018 3Y	KE2000001086	13-Mar-18	06-Mar-21	1,069	38,401.40	Fixed	10.8720	10.5500	101.2203	100.7895	101.7663	200,000.00	
FND 20018 3Y	KE2000001086	13-Mar-18	06-Mar-21	1,069	38,401.40	Fixed	10.8720	11.0000	101.8488	100.8939	101.7663	20,000,000.00	