

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE													June 15, 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 (%)	Value Traded (KES)	
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS ABOVE KES 50 MILLION													June 15, 2021
TWO YEAR BONDS													
FD 1001107	KE000000217	11-Jan-21	09-Jun-23	973	56,860.26	Fixed	5.4860					100.251	
FIVE YEAR BONDS													
FD 1001610	KE000000107	25-Jul-18	19-Jun-23	39	24,596.36	Fixed	14.9888					100.2488	
FD 1001710	KE000000246	26-Sep-18	20-Sep-23	97	23,051.05	Fixed	13.1120					100.267	
FD 1001710	KE000000246	26-Sep-18	20-Sep-23	97	23,051.05	Fixed	12.4850					100.2698	
FD 1001710	KE000000246	26-Sep-18	20-Sep-23	97	23,051.05	Fixed	13.1120					100.2698	
FD 1001810	KE000000218	26-Mar-18	20-Mar-23	543	36,293.04	Fixed	12.2986					100.0150	
FD 1001810	KE000000247	29-Feb-18	19-Feb-23	973	49,492.22	Fixed	13.2666					100.7566	
FD 1001810	KE000000248	13-Mar-18	06-May-23	1,096	38,401.40	Fixed	10.8720					100.2683	
FD 1001810	KE000000248	13-Mar-18	06-May-23	1,096	38,401.40	Fixed	11.0000					100.8127	
FD 1002010	KE000000247	11-May-20	05-May-23	1,420	30,121.88	Fixed	11.6673					100.2227	
TEN YEAR BONDS													
FD 1002107	KE000000238	25-Jun-12	13-Jun-23	363	35,273.72	Fixed	12.7550					100.1841	
FD 1002107	KE000000237	01-Jul-12	18-Jun-23	734	36,248.20	Fixed	12.2174					100.0120	
FD 1002107	KE000000238	25-Jun-12	13-Jun-23	363	35,273.72	Fixed	12.9000					100.0003	
FD 1002107	KE000000239	26-Jul-12	17-Aug-23	1,089	18,306.45	Fixed	13.0360					100.8714	
FD 1002107	KE000000237	31-Jul-12	18-Jun-23	2,228	36,114.46	Fixed	12.9666					100.8622	
FD 1002107	KE000000239	27-Aug-12	14-Aug-23	2,617	40,564.00	Fixed	12.6800					100.0666	
FD 1002107	KE000000239	27-Aug-12	14-Aug-23	2,617	40,564.00	Fixed	12.9200					100.4007	
FD 1002107	KE000000240	24-Feb-13	12-Feb-23	2,728	54,028.00	Fixed	12.3000					100.1228	
FD 1002107	KE000000247	19-Apr-13	06-Apr-23	2,808	51,320.00	Fixed	12.3500					100.8227	
FD 1002107	KE000000249	19-Apr-13	06-Apr-23	2,811	49,000.00	Fixed	11.5170					100.3653	
FD 1001910	KE000000249	20-Nov-18	12-Nov-23	3,072	48,222.41	Fixed	12.2800					100.3960	
FIFTEEN YEAR BONDS													
FD 1002710	KE100000136	20-Mar-01	07-Mar-23	265	3,461.00	Fixed	14.5000					104.2728	
FD 1002710	KE100000132	20-Mar-01	08-Jun-23	396	32,602.00	Fixed	13.5000					100.0632	
FD 1002710	KE100000130	20-Mar-01	07-Jun-23	393	30,606.16	Fixed	13.5000					100.0700	
FD 1002710	KE100000140	31-Mar-01	13-Mar-23	638	34,289.00	Fixed	12.2500					100.2616	
FD 1002710	KE000000240	26-Oct-04	03-Oct-23	1,213	31,492.46	Fixed	12.5000					100.0387	
FD 1002107	KE000000240	28-Mar-18	19-Mar-23	1,584	22,631.00	Fixed	10.2500					99.0726	
FD 1002107	KE000000249	26-Apr-18	09-May-23	1,607	24,533.41	Fixed	9.8000					99.8121	
FD 1002107	KE000000249	26-Apr-18	09-May-23	1,607	24,533.41	Fixed	10.0000					97.7733	
FD 1002107	KE000000249	26-Apr-18	09-May-23	1,607	46,163.14	Fixed	13.2000					97.2626	
FD 1002107	KE000000249	28-Mar-18	08-May-23	1,586	46,254.85	Fixed	12.6500					96.2077	
FD 1002107	KE000000249	26-Oct-18	09-May-23	1,609	26,046.16	Fixed	9.2500					97.8413	
FD 1002107	KE000000249	28-Mar-18	08-May-23	1,586	46,254.85	Fixed	12.8573					100.0124	
FD 1002107	KE000000249	13-Mar-18	24-Apr-23	1,488	44,147.27	Fixed	12.7340	12.7350	100.8723	99.7129		100.9619	
FD 1002107	KE000000249	20-Jul-18	10-Jul-23	1,773	50,552.46	Fixed	12.3400					99.0841	
FD 1002710	KE000000218	23-Feb-01	19-Feb-23	1,493	50,681.00	Fixed	12.7500					100.2787	
TWENTY YEAR BOND													
FD 1002810	KE100000140	30-Jul-01	05-Jun-23	2,647	36,145.16	Fixed	13.7500					100.7548	
FD 1002107	KE000000249	30-Jul-11	08-May-23	1,611	33,852.87	Fixed	12.8000					100.1227	
FD 1002107	KE000000249	28-Nov-12	01-Dec-23	1,517	46,506.48	Fixed	12.0000					97.0812	
FD 1002107	KE000000249	28-Nov-12	01-Dec-23	1,517	12,761.26	Fixed	14.5000					97.0307	
FD 1002107	KE000000249	28-Mar-18	01-Mar-23	1,530	56,078.29	Fixed	13.2000					107.8950	
FD 1002107	KE000000249	30-Jul-18	28-Jun-23	1,629	48,865.11	Fixed	12.0000					99.8613	
FD 1002107	KE000000249	15-Apr-18	21-Mar-23	1,448	29,560.03	Fixed	12.8750	13.1000	106.7508	100.8398		280.000.00	
TWENTY FIVE YEAR BOND													
FD 1002107	KE000000249	28-Jun-10	28-Mar-23	1,095	20,182.50	Fixed	11.2500					94.8025	
FD 1002107	KE000000249	25-Apr-18	28-Mar-23	1,614	56,268.14	Fixed	13.4500					96.9200	
FD 1002107	KE000000249	10-Mar-21	09-Apr-23	1,368	19,381.44	Fixed	13.5400	13.5500	104.3604	102.8635		110.000.00	
THIRTY YEAR BOND													
SB 1001107	KE000000210	28-Feb-11	21-Jan-23	7,360	26,144.70	Fixed	12.0000					97.8972	
INFRASTRUCTURE BONDS													
FB 1002012	KE000000204	07-Oct-08	20-Dec-23	180	5,388.03	Fixed	12.0000					100.5126	
FB 1002107	KE000000204	03-Oct-11	18-Sep-23	893	11,735.56	Fixed	12.0000					100.4615	
FB 1002107	KE000000210	30-Sep-11	15-Sep-25	1,583	27,805.35	Fixed	11.0000	9.7000	105.1414	100.5727	100.2871	50.000.00	
FB 1002107	KE000000210	27-Oct-11	15-Oct-25	1,568	27,450.36	Fixed	11.0000	9.8500	105.0186	100.2940	100.3441	70.000.00	
FB 1002107	KE000000210	14-Oct-11	03-Dec-24	1,208	25,119.05	Fixed	11.0000					100.1055	
FB 1002107	KE000000210	30-Sep-11	15-Sep-25	1,589	51,102.20	Fixed	11.0000					100.3019	
FB 1002107	KE000000244	23-Mar-18	12-May-23	1,647	28,458.46	Fixed	10.8000					99.4867	
FB 1002107	KE000000249	24-Oct-18	06-Oct-23	1,706	45,020.08	Fixed	12.0000					100.3036	
FB 1002107	KE000000249	27-Feb-18	17-Feb-23	2,789	14,830.46	Fixed	9.5000					100.2570	
FB 1002107	KE000000249	27-Feb-18	17-Feb-23	2,789	41,489.44	Fixed	12.5000	9.0000	108.1303	107.3798	100.2618	300.000.00	
FB 1002107	KE000000249	29-Jun-18	11-Feb-23	1,617	41,184.46	Fixed	12.0000					100.2419	
FB 1002107	KE000000249	19-Mar-18	20-Oct-23	1,631	36,787.20	Fixed	11.8500					100.3469	
FB 1002107	KE000000249	26-Jul-18	27-Feb-23	1,607	18,801.84	Fixed	12.0000					100.3077	
FB 1002107	KE000000249	26-Oct-18	08-Oct-23	1,629	71,605.05	Fixed	11.7500					100.2661	
FB 1002007	KE000000249	15-Apr-20	01-Apr-23	1,646	74,397.29	Fixed	10.8500					100.5096	
FB 1002007	KE000000249	15-Apr-20	25-Mar-23	1,606	19,474.46	Fixed	9.6500	101.9508	101.5303			100.000.00	
FB 1002010	KE000000245	24-Apr-21	11-Aug-21	3,709	78,638.09	Fixed	10.9000	11.1200	102.2386	99.8548	99.3462	400.000.00	
FB 1002010	KE000000245	24-Apr-21	11-Aug-21	3,709	78,638.09	Fixed	10.9000	11.6200	102.7292	99.3464	99.3462	400.000.00	
FB 1002010	KE000000245	24-Apr-21	11-Aug-21	3,709	78,638.09	Fixed	10.9000	10.9000	101.3487	99.9503	99.3462	200.000.00	
FB 1002010	KE000000245	24-Apr-21	11-Aug-21	3,709	78,638.09	Fixed	12.2073	11.8800	102.2432	102.2903	101.8501	200.000.00	
FB 1002010	KE000000245	12-Apr-21	21-Mar-23	1,608	81,841.03	Fixed	12.6073	12.1200	105.5807	101.3623	101.3632	100.000.00	
FB 1002010	KE000000245	12-Apr-21	21-Mar-23	1,608	81,841.03	Fixed	12.6073	12.6500	106.0796	101.0484	101.3632	71.000.00	
FB 1002010	KE000000245	12-Apr-21	21-Mar-23	1,608	81,841.03	Fixed	12.6073	12.6000	106.4616	101.4744	101.3632	100.000.00	
BONDS SELL/BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION													
FD 1001810	KE000000248	25-Feb-18	12-Feb-23	2,788	67,550.26	Fixed	12.4386	12.4500	103.7988	99.8873	101.1228	800.000.00	
FD 1002107	KE000000249	28-Jun-18	12-Feb-23	3,072	49,222.41	Fixed	12.2800	12.2500	100.8701	100.1189	100.2980	1,200.000.00	
FD 1002107	KE000000249	28-Jun-18	12-Feb-23	3,072	51,490.11	Fixed	11.0000	11.2100	101.8171	99.0389	97.7733	1,600.000.00	
FD 1002107	KE000000249	29-Mar-18	19-Apr-23	2,601	66,103.06	Fixed	12.0000	11.8570	102.4998	100.2407	101.2718	1,200.000.00	
FB 1001107	KE000000244	03-Oct-11	18-Sep-23	893	11,735.56	Fixed	12.0000	9.2500	105.2778	105.4754			
FB 1001107	KE000000244	03-Oct-11	18-Sep-23	893	11,735.56	Fixed	12.0000	9.2500	105.2778	105.4754			
FB 1001107	KE000000244	03-Oct-11	18-Sep-23	893	11,735.56	Fixed	12.0000	9.2500	105.2778	105.4754			
FB 1001107	KE000000244	03-Oct-11	18-Sep-23	893	11,735.56	Fixed	12.0000	9.2500	105.2778	105.4754			
FB 1001107	KE000000244	03-Oct-11	18-Sep-23	893	11,735.56	Fixed	12.0000	9.2500	105.2778	105.4754			
FB 1001107	KE000000244	03-Oct-11	18-Sep-23	893	11,735.56	Fixed	12.0000	9.2500	105.2778	105.4754			
FB 1001107	KE000000244	03-Oct-11	18-Sep-23	893	11,735.56	Fixed	12.0000	9.2500	105.2778	105.4754			
FB 1001107	KE000000244	03-Oct-11	18-Sep-23	893	11,735.56	Fixed	12.0000	9.2500	105.2778	105.4754			
FB 1001107	KE000000244	03-Oct-11	18-Sep-23	893	11,735.56	Fixed	12.0000	9.2500	105.2778	105.4754			
FB 1001107	KE000000244	03-Oct-11	18-Sep-23	893	11,735.56	Fixed	12.0000	9.2500	105.2778	105.4754			
FB 1001107	KE000000244	03-Oct-11	18-Sep-23	893	11,735.56	Fixed	12.0000	9.2500	105.2778	105.4754			
FB 1001107	KE000000244	03-Oct-11	18-Sep-23	893	11,735.56	Fixed	12.0000	9.2500	105.2778	105.4754			
FB 1001107	KE000000244	03-Oct-11	18-Sep-23	893	11,735.56	Fixed	12.0000	9.2500	105.2778	105.4754			
FB 1001107	KE000000244	03-Oct-11	18-Sep-23	893	11,735.56	Fixed	12.0000	9					