

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE												June 22, 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 22, 2021
TWO YEAR BONDS												
FND 10011070	KE700000217	11-Jan-21	09-Jun-23	998	55,860.26	Fixed	9.440%				100.658	100.658
FIVE YEAR BONDS												
FND 20011070	KE700000107	25-Jul-18	19-Jul-23	27	24,595.36	Fixed	14.988%	14.988%			102.248	102.248
FND 20011070	KE700000408	26-Sep-18	20-Sep-23	96	23,051.05	Fixed	13.112%	13.112%			102.957	102.957
FND 10011070	KE700000236	29-Aug-17	29-Aug-22	426	29,599.15	Fixed	12.460%	12.460%			103.296	103.296
FND 20011070	KE700000726	23-Oct-17	17-Oct-22	461	20,724.16	Fixed	13.517%	13.517%			103.855	103.855
FND 10011070	KE700000018	26-Mar-18	20-Mar-23	438	36,293.45	Fixed	12.298%	12.298%			104.006	104.006
FND 10011070	KE700000947	29-Feb-18	19-Feb-23	973	45,492.22	Fixed	13.246%	13.246%	10.000%	106.698	102.960	200,000,000.00
FND 20011070	KE700000106	13-Mar-18	06-Mar-23	1,569	38,401.40	Fixed	10.872%	10.872%			103.268	103.268
FND 20011070	KE700000176	16-Jun-18	19-Jun-23	1,368	48,612.66	Fixed	11.000%	11.000%			103.800	103.800
FND 10021070	KE700000447	11-May-20	05-May-23	1,413	30,121.88	Fixed	11.667%	10.300%	106.638	104.258	103.300	200,000,000.00
TEN YEAR BONDS												
FND 10021070	KE700000028	25-Jun-12	13-Jun-22	395	35,273.72	Fixed	12.750%	12.750%			103.161	103.161
FND 10011070	KE700000007	01-Jul-11	18-Jun-21	727	36,249.20	Fixed	12.212%	12.212%			104.078	104.078
FND 10011070	KE700000090	25-Aug-11	15-Jun-21	927	39,852.15	Fixed	12.900%	12.900%			104.036	104.036
FND 10011070	KE700000030	26-Aug-11	17-Aug-21	1,882	18,306.45	Fixed	13.036%	13.036%			118.538	118.538
FND 10011070	KE700000237	31-Jul-11	19-Jul-21	2,218	36,114.46	Fixed	12.966%	12.966%			106.923	106.923
FND 10011070	KE700000072	27-Sep-11	14-Aug-21	2,619	40,564.00	Fixed	12.680%	12.680%			103.066	103.066
FND 20011070	KE700000019	17-Oct-11	04-Sep-21	2,722	44,034.69	Fixed	12.920%	12.920%			102.407	102.407
FND 10011070	KE700000063	24-Feb-12	12-Feb-21	2,792	67,859.28	Fixed	14.438%	14.438%			107.186	107.186
FND 20011070	KE700000087	19-Apr-12	06-Apr-21	2,861	51,325.00	Fixed	12.300%	12.300%			103.827	103.827
FND 20011070	KE700000075	19-Apr-12	06-Apr-21	2,867	45,003.06	Fixed	11.517%	11.517%			106.953	106.953
FND 40011070	KE700000068	20-Nov-11	12-Nov-21	3,065	69,222.41	Fixed	12.280%	12.280%			100.360	100.360
FIFTEEN YEAR BONDS												
FND 100071537	KE100000136	20-Mar-07	07-Mar-22	208	3,461.60	Fixed	14.500%	14.500%			104.278	104.278
FND 200071537	KE100000132	20-Apr-07	08-Apr-22	305	32,460.00	Fixed	13.500%	13.500%			106.632	106.632
FND 200071537	KE100000130	20-Mar-07	07-Mar-22	305	32,460.00	Fixed	13.500%	13.500%			106.632	106.632
FND 200071537	KE100000149	31-Mar-08	13-Mar-21	620	34,299.80	Fixed	12.500%	12.500%			104.216	104.216
FND 200071537	KE700000046	26-Oct-08	03-Oct-21	1,203	31,454.46	Fixed	12.500%	12.500%			104.085	104.085
FND 20011070	KE400000050	23-Mar-11	15-Mar-21	1,587	22,681.00	Fixed	10.200%	10.200%			98.076	98.076
FND 20021070	KE400000158	25-Apr-11	09-Sep-21	1,630	24,133.11	Fixed	9.800%	9.800%			97.905	97.905
FND 20011070	KE400000075	26-Sep-11	06-Sep-21	2,807	51,493.01	Fixed	10.000%	10.000%			97.733	97.733
FND 20011070	KE400000170	02-Sep-11	07-Feb-21	2,421	46,145.14	Fixed	10.200%	10.200%			97.892	97.892
FND 20011070	KE400000165	26-Apr-11	10-Sep-21	2,434	46,103.08	Fixed	10.000%	10.000%			97.471	97.471
FND 20011070	KE700000032	28-May-11	08-May-21	4,338	49,254.85	Fixed	12.550%	12.550%			99.207	99.207
FND 20011070	KE700000073	22-Oct-11	03-Oct-21	4,486	49,258.00	Fixed	12.580%	12.580%			99.243	99.243
FND 20011070	KE700000030	26-Apr-11	06-Apr-21	4,584	50,802.08	Fixed	12.821%	12.821%	12.750%	107.380	100.647	100,000,000.00
FND 20011070	KE700000134	13-Jun-11	24-Jun-21	4,689	64,147.27	Fixed	13.842%	13.842%			103.663	103.663
FND 20011070	KE700000128	29-Jun-11	10-Jul-21	4,736	50,552.46	Fixed	12.340%	12.340%			99.681	99.681
FND 100071571	KE700000121	23-Feb-07	10-Feb-21	4,976	50,861.00	Fixed	12.790%	12.790%			102.287	102.287
TWENTY YEAR BOND												
FND 100080207	KE700000140	30-Jul-01	05-Jan-21	2,540	36,145.10	Fixed	12.750%	12.750%			108.754	108.754
FND 100110207	KE700000078	30-Aug-11	08-Mar-21	3,684	33,822.87	Fixed	13.800%	13.800%			106.122	106.122
FND 100110207	KE700000094	28-Sep-11	01-Feb-21	4,150	54,801.14	Fixed	12.000%	12.000%	97.988%	98.798	97.981	80,000,000.00
FND 100110207	KE700000092	25-Oct-11	25-Mar-21	4,150	41,408.00	Fixed	12.000%	12.000%	98.877%	97.388	98.877	200,000,000.00
FND 100110207	KE700000094	26-Nov-11	01-Feb-21	4,150	48,508.49	Fixed	12.000%	12.350%	99.047%	97.885	97.881	300,000,000.00
FND 100110207	KE700000092	26-Nov-11	01-Mar-21	4,150	41,408.00	Fixed	12.000%	12.000%	98.877%	97.388	98.877	200,000,000.00
FND 100110207	KE700000092	26-Nov-11	01-Mar-21	4,150	56,079.29	Fixed	13.000%	13.000%	104.631	101.298	101.672	270,000,000.00
FND 200110207	KE700000095	30-Apr-11	05-Jul-21	2,222	88,605.11	Fixed	12.200%	13.150%	105.870	100.350	101.672	270,000,000.00
FND 200110207	KE700000095	30-Apr-11	05-Jul-21	2,222	88,605.11	Fixed	12.200%	13.150%	105.870	100.350	101.672	270,000,000.00
FND 200110207	KE700000095	30-Apr-11	05-Jul-21	2,222	88,605.11	Fixed	12.200%	13.000%	106.690	101.320	101.672	266,750,000.00
FND 200110207	KE700000094	15-Apr-11	21-Mar-21	4,491	36,960.70	Fixed	13.842%	13.842%			102.121	102.121
TWENTY FIVE YEAR BOND												
FND 100100207	KE700000039	26-Jul-01	26-Mar-21	5,098	26,190.54	Fixed	11.250%	12.000%	98.438	98.198	94.955	200,000,000.00
FND 100100207	KE700000039	26-Jul-01	26-Mar-21	5,097	86,258.15	Fixed	14.400%	15.400%	100.036	99.998	99.820	470,000,000.00
FND 100100207	KE700000049	25-Jul-01	25-May-21	5,097	86,258.15	Fixed	14.400%	15.350%	100.384	100.316	99.820	300,000,000.00
FND 100100207	KE700000049	25-Jul-01	25-May-21	5,097	86,258.15	Fixed	14.400%	15.350%	100.384	100.316	99.820	200,000,000.00
FND 100100207	KE700000049	25-Jul-01	25-May-21	5,097	86,258.15	Fixed	14.400%	12.681%	100.800	101.732	99.820	269,450,000.00
FND 100100207	KE700000052	10-Aug-01	09-Apr-21	5,097	19,281.44	Fixed	13.842%	13.842%			102.919	102.919
THIRTY YEAR BOND												
FND 10011070	KE700000125	28-Feb-11	21-Jan-21	7,153	26,144.70	Fixed	12.000%	12.000%			97.297	97.297
INFRASTRUCTURE BONDS												
FB 100110207	KE700000024	07-Oct-11	02-Dec-21	153	4,389.33	Fixed	12.000%	12.000%			101.516	101.516
FB 100110207	KE700000024	03-Oct-11	03-Sep-21	153	11,728.06	Fixed	11.750%	11.750%			100.415	100.415
FB 100110207	KE700000030	28-Sep-11	15-Sep-21	1,546	22,803.34	Fixed	11.000%	11.000%			100.972	100.972
FB 100110207	KE700000119	27-Oct-11	13-Oct-21	1,538	22,445.06	Fixed	11.000%	11.000%			101.719	101.719
FB 100110207	KE700000100	14-Nov-11	06-Dec-21	1,209	25,119.56	Fixed	11.000%	11.000%			102.105	102.105
FB 100110207	KE700000153	30-Nov-11	19-Mar-21	2,089	51,320.81	Fixed	11.000%	11.000%			102.303	102.303
FB 100110207	KE700000084	23-Nov-11	12-Mar-21	1,400	26,050.40	Fixed	12.000%	9.800%	106.618	107.380	107.885	80,000,000.00
FB 100110207	KE700000084	23-Nov-11	12-Mar-21	1,400	26,050.40	Fixed	12.000%	12.000%			107.885	107.885
FB 100110207	KE700000089	26-Oct-11	06-Oct-21	2,398	46,420.46	Fixed	12.000%	12.000%			106.194	106.194
FB 100110207	KE700000089	27-Feb-11	12-Feb-21	2,792	14,330.40	Fixed	12.500%	12.500%			109.247	109.247
FB 10011070	KE700000086	27-Feb-11	19-Feb-21	1,245	41,469.45	Fixed	12.500%	12.500%			107.276	107.276
FB 10011070	KE700000086	27-Feb-11	19-Feb-21	1,245	41,469.45	Fixed	12.500%	12.500%			107.276	107.276
FB 10011070	KE700000089	29-Jun-11	19-Jun-21	1,245	41,184.86	Fixed	12.500%	12.500%			107.276	107.276
FB 10011070	KE700000089	19-Nov-11	25-Oct-21	6,334	36,787.20	Fixed	11.900%	11.900%			101.484	101.484
FB 10011070	KE700000070	25-Nov-11	22-Feb-21	8,280	16,838.05	Fixed	12.200%	12.200%			100.707	100.707
FB 10011070	KE700000084	26-Oct-11	05-Oct-21	8,281	71,628.16	Fixed	11.700%	11.700%			100.951	100.951
FB 10011070	KE700000030	15-Apr-11	06-Apr-21	2,861	74,387.29	Fixed	10.850%	10.850%	107.797	100.274	100.676	300,000,000.00
FB 10020070	KE700000083	03-Jul-01	25-Mar-21	1,798	18,475.46	Fixed	10.200%	10.200%			102.935	102.935
FB 10020070	KE700000056	26-Jul-01	11-Aug-21	3,702	78,639.09	Fixed	10.800%	10.800%			102.343	102.343
FB 10020070	KE700000056	26-Aug-01	11-Aug-21	3,702	78,639.09	Fixed	10.800%	10.800%			102.343	