

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE													June 23, 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 23, 2021
TWO YEAR BONDS													
FND 100110Y		KE7000002217	11-Jan-21	09-Jun-21	963	16,860.26	Fixed	9.4860				100.6584	
FIVE YEAR BONDS													
FND 200115Y		KE7000001017	25-Jul-18	19-Jun-21	78	24,566.36	Fixed	14.9888				102.2488	
FND 200116Y		KE7000000638	26-Sep-18	20-Sep-21	88	23,051.05	Fixed	13.1120				102.9627	
FND 100117Y		KE7000001246	29-Aug-17	20-Aug-21	625	29,589.15	Fixed	12.4680				103.2096	
FND 100117Y		KE7000001786	23-Oct-17	17-Oct-21	871	20,724.16	Fixed	13.5170				103.8056	
FND 100118Y		KE7000000818	26-Mar-18	20-Mar-21	438	36,293.04	Fixed	12.2986	8.4008	107.4276	106.5312	106.4006	
FND 100118Y		KE7000000847	29-Feb-18	16-Feb-21	871	45,492.22	Fixed	11.3468	10.0000	106.7384	106.8078	103.9500	
FND 200118Y		KE7000001086	13-Mar-18	06-Mar-21	1,588	38,401.40	Fixed	10.8720				101.0683	
FND 200118Y		KE7000001086	16-Oct-18	19-Sep-21	1,388	41,612.66	Fixed	11.0000				101.8006	
FND 100220Y		KE7000000847	11-May-20	05-May-21	1,412	30,121.88	Fixed	11.6670				104.2587	
TEN YEAR BONDS													
FND 100210Y	(Re-sampled)	KE7000000236	25-Jun-12	13-Jun-21	393	35,273.72	Fixed	12.7500				103.1641	
FND 100210Y	(Re-sampled)	KE7000000607	01-Jul-11	18-Jun-21	736	36,248.20	Fixed	12.3174				104.6720	
FND 100210Y	(Re-sampled)	KE7000000993	25-Jul-11	19-Jun-21	926	39,852.15	Fixed	12.3000				104.6704	
FND 100210Y		KE7000000630	26-Jul-11	17-Aug-21	1,881	18,306.45	Fixed	10.0360	11.1750	119.8178	114.8186	118.5338	
FND 100210Y		KE7000000737	31-Jul-11	19-Jun-21	2,427	36,114.46	Fixed	12.3660				106.5023	
FND 100210Y		KE7000000872	27-Jul-11	14-Aug-21	2,639	40,564.00	Fixed	12.6800	11.9500	107.4544	103.4233	103.0666	
FND 200210Y		KE7000000816	17-Feb-11	04-Dec-21	2,721	54,104.49	Fixed	12.9200				102.4007	
FND 100210Y		KE7000000863	24-Feb-11	12-Feb-21	2,701	47,850.28	Fixed	12.4380	11.8500	107.0040	103.4874	102.4186	
FND 200210Y		KE7000000887	19-Apr-11	10-Nov-21	2,840	51,320.00	Fixed	12.3000	11.9000	106.3878	103.4543	103.8277	
FND 200210Y		KE7000000875	19-Apr-11	09-Aug-21	2,866	45,000.00	Fixed	11.5170				104.3653	
FND 400119Y		KE7000000669	20-Nov-10	12-Nov-21	3,064	49,222.41	Fixed	12.2800	12.0000	102.4481	101.4343	100.3960	
FIFTEEN YEAR BONDS													
FND 100215Y		KE7000001346	20-Mar-01	07-Mar-21	207	3,651.60	Fixed	14.9000				104.4728	
FND 200215Y		KE7000001352	20-Apr-01	08-Jun-21	267	32,602.00	Fixed	13.9000				106.6532	
FND 100215Y	(Re-sampled)	KE7000001380	20-Mar-01	07-Dec-21	361	39,606.16	Fixed	13.9000				106.8500	
FND 100215Y		KE7000001428	31-Mar-01	13-Mar-21	628	34,289.80	Fixed	12.8000				104.2616	
FND 100215Y		KE7000001428	26-Oct-01	03-Oct-21	1,302	31,452.46	Fixed	12.8000				106.0387	
FND 100215Y	(Re-sampled)	KE7000001550	23-Mar-11	16-Mar-21	1,336	22,631.00	Fixed	10.2500				98.0726	
FND 200215Y		KE7000001558	25-Jul-11	09-Sep-21	1,639	24,533.41	Fixed	9.8000				100.0000	
FND 100215Y	(Re-sampled)	KE7000001675	26-Sep-11	06-Sep-21	2,268	51,459.01	Fixed	11.0000				97.7733	
FND 100215Y		KE7000001703	02-Nov-11	07-Feb-21	2,420	46,163.18	Fixed	12.3000				97.7652	
FND 100215Y		KE7000001865	26-Jul-11	10-Sep-21	2,639	56,103.00	Fixed	12.8000				102.4711	
FND 100215Y		KE7000001832	28-Mar-11	08-May-21	4,338	46,254.85	Fixed	12.6500				96.2071	
FND 100215Y		KE7000001873	22-Oct-11	03-Oct-21	4,486	46,454.86	Fixed	12.5200				97.2413	
FND 100215Y		KE7000001930	28-Mar-11	08-Jun-21	4,583	50,802.08	Fixed	12.8570				100.0168	
FND 100215Y		KE7000001158	13-Mar-11	06-Jun-21	4,689	64,147.27	Fixed	12.5000	102.3830	103.6471	99.8647	100.0000	
FND 100215Y		KE7000001154	13-Mar-11	24-Apr-21	4,689	64,147.27	Fixed	12.7480	12.5500	102.4663	103.1261	99.8647	
FND 100215Y		KE7000001154	13-Mar-11	06-Jun-21	4,689	64,147.27	Fixed	12.5170	12.5170	102.8575	103.1482	99.8647	
FND 100215Y		KE7000001125	20-Jul-10	10-Jul-21	4,765	50,552.05	Fixed	12.3400				99.8841	
FND 100215Y		KE7000001718	25-Feb-01	05-Feb-21	4,975	50,861.00	Fixed	12.7500	12.8000	103.9154	98.6751	102.7297	
TWENTY YEAR BONDS													
FND 100220Y	(Re-sampled)	KE7000001483	25-Jul-01	08-Jun-21	2,339	36,145.10	Fixed	13.7500				108.2548	
FND 100210Y	(Re-sampled)	KE7000001778	30-Mar-01	19-May-21	3,493	33,452.97	Fixed	12.4000	13.3000	108.7388	106.7522	102.3620	
FND 100210Y	(Re-sampled)	KE7000001840	26-Mar-11	01-Nov-21	4,339	46,506.49	Fixed	12.8000	12.3500	99.6789	97.8801	97.8801	
FND 100210Y		KE7000001840	26-Mar-11	01-Nov-21	4,339	46,506.49	Fixed	12.8000				97.8801	
FND 100210Y		KE7000001835	26-Mar-11	01-Mar-21	8,095	56,079.29	Fixed	13.0000				97.2995	
FND 100210Y		KE7000001855	30-Apr-11	05-Jul-21	8,221	66,801.11	Fixed	12.2000	12.8500	107.4788	107.8726	101.5280	
FND 100210Y		KE7000001855	30-Apr-11	05-Jul-21	8,221	66,801.11	Fixed	13.0000	12.5000	107.1127	107.2590	102.0000	
FND 100210Y		KE7000001864	15-Apr-11	21-Mar-21	8,440	36,960.70	Fixed	12.8720				100.1211	
THIRTY YEAR BONDS													
FND 100210Y	(Re-sampled)	KE7000001869	26-Jul-11	28-Mar-21	8,587	20,162.00	Fixed	11.2500	12.6000	91.3368	91.0386	90.5896	
FND 100210Y		KE7000001869	26-Jul-11	28-Mar-21	8,588	46,258.16	Fixed	12.4000	13.3000	108.7388	106.7522	102.3620	
FND 100210Y		KE7000001862	10-May-01	09-Apr-01	9,056	19,281.84	Fixed	13.0000				102.8185	
INFRASTRUCTURE BONDS													
IFB 100110Y	(Re-sampled)	KE7000001315	28-Feb-11	21-Jan-21	7152	28,144.70	Fixed	12.0000					
IFB 100110Y		KE7000001304	07-Dec-01	20-Nov-21	193	6,388.33	Fixed	12.0000				101.5136	
IFB 100110Y		KE7000001304	03-Oct-11	18-Sep-21	817	11,775.00	Fixed	12.0000				102.4185	
IFB 100110Y		KE7000001310	30-Jul-11	15-Sep-21	1,585	27,305.35	Fixed	11.0000				102.5727	
IFB 100110Y		KE7000001306	27-Oct-11	10-Oct-21	1,837	27,465.66	Fixed	11.0000				102.7278	
IFB 100110Y		KE7000001383	30-Mar-11	18-Mar-21	2,081	51,158.26	Fixed	11.0000				102.3613	
IFB 100110Y		KE7000001454	23-Mar-11	13-May-21	1,419	28,035.46	Fixed	12.5000	8.6000	109.2247	107.4541	107.3852	
IFB 100110Y		KE7000001454	26-Jul-11	11-May-21	1,707	40,026.66	Fixed	12.0000				101.9566	
IFB 100110Y		KE7000001796	26-Jul-11	19-Jun-21	5,244	41,489.44	Fixed	12.9000				107.2706	
IFB 100110Y		KE7000001805	26-Jul-11	10-Jun-21	4,219	41,186.89	Fixed	12.9000				107.2706	
IFB 100110Y		KE7000001810	19-Mar-11	25-Oct-21	5,320	36,787.26	Fixed	11.9500				101.4464	
IFB 100110Y		KE7000001826	26-Mar-11	22-Feb-21	8,279	42,834.46	Fixed	12.8000				102.9027	
IFB 100110Y		KE7000001840	26-Jul-11	06-Sep-21	8,220	71,028.04	Fixed	11.7500				100.9123	
IFB 100210Y		KE7000001840	15-Jul-01	06-Sep-21	2,460	74,397.29	Fixed	12.8000	10.7000	102.7319	102.5827	100.0000	
IFB 100210Y		KE7000001863	03-Jul-01	25-Mar-21	1,787	18,275.46	Fixed	10.2000				102.9355	
IFB 100210Y		KE7000001864	26-Jul-01	11-Jun-21	1,841	78,818.36	Fixed	12.0000				102.3421	
IFB 100210Y		KE7000001824	25-Jul-01	21-Jun-21	5,675	81,052.02	Fixed	12.0070	11.8500	107.5014	102.4841	102.4830	
IFB 100210Y		KE7000001824	25-Jul-01	06-Jun-21	5,675	81,052.02	Fixed	12.2570	11.7500	106.1333	103.1186	102.4830	
IFB 100210Y		KE7000001824	25-Jul-01	06-Jun-21	5,675	81,052.02	Fixed	12.2570	11.7500	106.1333	103.1186	102.4830	
IFB 100210Y		KE7000001846	13-Jul-01	21-Mar-21	5,486	12,600.51	Fixed	12.6070	12.4000	106.9933	106.4877	104.9901	
IFB 100210Y		KE7000001846	13-Jul-01	21-Mar-21	6,439	81,841.63	Fixed	12.6670	11.8000	107.3376	106.8233	104.9901	
MONEY MARKET BILLS BACK TRANSACTIONS													
FND 100118Y		KE7000000872	27-Aug-18	14-Aug-21	2,638	40,564.00	Fixed	12.6800	11.9500	107.4544	103.4233	103.0666	
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION													
FND 100118Y		KE7000000847	29-Feb-18	16-Feb-21	871	45,492.22	Fixed	11.3468	10.0000	106.7384	106.8078	103.9500	
FND 100118Y	(Re-sampled)	KE7000000630	01-Jul-11	18-Jun-21	736	36,248.20	Fixed	12.3174	8.2400	106.8345	106.5963	104.6720	
FND 100118Y		KE7000000993	25-Jul-11	19-Jun-21	926	39,852.15	Fixed	12.3000				104.6704	
FND 100118Y		KE7000000630	26-Jul-11	17-Aug-21	1,881	18,306.45	Fixed	10.0360	11.1750	119.8178	114.8186	118.5338	
FND 100118Y		KE7000000737	31-Jul-11	19-Jun-21	2,427	36,114.46	Fixed	12.3660				106.5023	
FND 200210Y		KE7000000816	17-Feb-11	04-Dec-21	2,721	54,104.49	Fixed	12.9200				102.4007	
FND 100210Y		KE7000000863	24-Feb-11	12-Feb-21	2,701	47,850.28	Fixed	12.4380	11.8500	107.0040	103.4874	102.4186	
FND 200210Y		KE7000000887	19-Apr-11	10-Nov-21	2,840	51,320.00	Fixed	12.3000	11.9000	106.3878	103.4543	103.8277	
FND 200210Y		KE7000000875	19-Apr-11	09-Aug-21	2,866	45,000.00	Fixed	11.5170				104.3653	
FND 400119Y		KE7000000669	20-Nov-10	12-Nov-21	3,064	49,222.41	Fixed	12.2800	12.0000	102.4481	101.4343	100.3960	
INFRASTRUCTURE BONDS													
IFB 100110Y	(Re-sampled)	KE7000001315	28-Feb-11	21-Jan-21	7152	28,144.70	Fixed	12.0000					
IFB 100110Y		KE7000001304	07-Dec-01	20-Nov-21	193	6,388.33	Fixed	12.00.					