

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE												June 24, 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 24, 2021
TWO YEAR BONDS													
FXD 10011070	KE7000002217	11-Jan-11	09-Jan-21	364	56,860.26	Fixed	9.4860					100.8584	
FIVE YEAR BONDS													
FXD 200116 3Y	KE5000000107	25-Jul-18	19-Jan-21	25	24,595.34	Fixed	14.9888					102.2488	
FXD 200116 3Y	KE5000000436	25-Sep-18	20-Sep-21	88	23,051.05	Fixed	13.1120					102.967	
FXD 100117 3Y	KE5000000246	29-Aug-17	20-Aug-21	428	29,589.15	Fixed	12.4850					103.2996	
FXD 200117 3Y	KE5000000786	23-Oct-17	17-Oct-21	485	20,724.16	Fixed	13.5178					103.8595	
FXD 200118 3Y	KE5000000818	26-Mar-18	20-Mar-21	438	36,793.24	Fixed	12.2986	8.4000	107.7398	108.5245	108.5112	750,000,000.00	
FXD 200118 3Y	KE5000000847	29-Jun-18	19-Feb-21	375	45,492.22	Fixed	13.5486					102.8778	
FXD 200118 3Y	KE5000001086	13-Mar-18	06-May-21	1,067	38,401.40	Fixed	10.8720					101.2663	
FXD 200118 3Y	KE5000001186	16-Oct-18	09-Sep-21	1,388	48,512.60	Fixed	11.0000					101.8000	
FXD 100220 3Y	KE5000000847	11-May-20	05-May-21	1,411	30,121.88	Fixed	11.6670					104.287	
TEN YEAR BONDS													
FXD 10021070	KE2000000236	25-Jun-12	13-Jan-21	354	35,273.72	Fixed	12.7550					103.1641	
FXD 10021070	KE2000000637	01-Jul-12	18-Jun-21	729	36,248.20	Fixed	12.7218					104.0730	
FXD 10021070	KE2000000980	25-Jun-12	15-Jun-21	925	39,452.15	Fixed	12.9000					104.0306	
FXD 10021070	KE5000000320	25-Jul-18	17-Aug-21	1,880	18,306.45	Fixed	13.0380					114.8186	
FXD 10021070	KE5000000737	31-Jul-17	19-Jul-21	2,218	36,114.46	Fixed	12.9680					108.5025	
FXD 10021070	KE5000000872	27-Aug-18	14-Aug-21	2,618	40,564.00	Fixed	12.6880	11.8500	108.1741	103.8022	103.4374	250,000,000.00	
FXD 20011870	KE5000000916	17-Feb-18	04-Sep-21	2,720	46,104.69	Fixed	12.9200					102.4007	
FXD 10021870	KE5000000853	24-Feb-18	12-Feb-21	2,700	47,550.28	Fixed	14.4380					102.8658	
FXD 20021870	KE5000000857	19-Apr-18	06-Apr-21	2,818	51,320.00	Fixed	12.3000	12.0000	103.8104	101.4388	101.3548	500,000,000.00	
FXD 20021870	KE5000000870	19-Apr-18	06-Apr-21	2,800	45,000.00	Fixed	11.5170					106.3653	
FXD 40011970	KE5000000669	20-Nov-18	12-Nov-21	3,063	69,222.41	Fixed	12.2800	12.0000	102.4789	101.4331	101.4340	300,000,000.00	
FIFTEEN YEAR BONDS													
FXD10007153Y	KE1000001345	20-Mar-07	07-Mar-21	206	3,454.60	Fixed	14.5000					104.2728	
FXD2002153Y	KE1000001352	20-Apr-17	08-Jun-21	367	32,602.00	Fixed	13.5000					108.6532	
FXD1002153Y	KE1000001380	20-Mar-17	07-Dec-21	428	32,656.16	Fixed	13.8500					109.1030	
FXD10008153Y	KE1000001428	31-Mar-08	13-Mar-21	627	34,739.80	Fixed	12.5000					104.2616	
FXD10008153Y	KE5000000320	26-Oct-18	03-Oct-21	1,381	31,452.46	Fixed	14.2000					106.0387	
FXD1002153Y	KE5000000350	28-Mar-18	15-Mar-21	1,385	22,681.00	Fixed	19.2500					98.0726	
FXD0202153Y	KE5000001158	25-Apr-17	09-Sep-21	1,639	24,533.41	Fixed	13.8000					91.8108	
FXD1002153Y	KE5000000870	24-Sep-18	06-Sep-21	2,265	51,459.01	Fixed	11.0000					97.7730	
FXD1002153Y	KE5000001170	24-Sep-18	07-Feb-21	2,478	48,163.14	Fixed	11.2000	11.0000	103.2884	98.8012	97.2492	100,000,000.00	
FXD0202153Y	KE5000001365	26-Apr-17	10-Aug-21	2,492	46,100.68	Fixed	13.8000					92.4711	
FXD1002153Y	KE5000000432	28-Mar-18	08-May-21	2,537	49,254.85	Fixed	12.6500					96.2071	
FXD0202153Y	KE5000000870	22-Oct-18	03-Oct-21	4,688	26,456.46	Fixed	16.2500					92.8413	
FXD1002153Y	KE5000000930	26-Mar-18	06-Jun-21	4,687	50,800.00	Fixed	12.8570					100.8128	
FXD0202153Y	KE5000001158	13-Mar-17	04-Jun-21	4,687	46,147.27	Fixed	12.5000		103.0719	101.4433	101.3465	1,500,000,000.00	
FXD1002153Y	KE5000001328	29-Jul-18	10-Jul-21	4,788	50,852.46	Fixed	12.3400					99.6841	
FXD 1002157Y	KE5000001718	29-Feb-20	19-Feb-21	4,974	50,861.00	Fixed	12.7980	12.8000	105.2371	100.9617	99.6751	500,000,000.00	
TWENTY YEAR BOND													
FXD1000820Y	KE1000001493	30-Jul-08	05-Jan-21	2,338	36,145.10	Fixed	13.7200	11.8000	109.4932	103.0555	108.7548	600,000,000.00	
FXD10011020Y	KE5000000278	30-Mar-11	05-Mar-21	1,689	33,452.87	Fixed	13.8000					109.1257	
FXD10011020Y	KE5000000384	26-Mar-11	01-Dec-21	4,158	48,506.69	Fixed	12.0000	11.8000	101.9614	100.8487	97.8601	60,000,000.00	
FXD10011020Y	KE5000000384	26-Mar-11	01-Dec-21	4,158	41,678.00	Fixed	11.8000	11.8000	102.0208	100.7720	99.8535	50,000,000.00	
FXD1001020Y	KE5000000642	26-Mar-11	01-Sep-21	5,548	12,781.20	Fixed	14.8000					97.0508	
FXD1001020Y	KE5000000642	26-Mar-11	01-Sep-21	5,548	59,673.29	Fixed	12.1000		103.8874	100.2808	99.2608	60,000,000.00	
FXD1001020Y	KE5000000642	26-Mar-11	01-Sep-21	5,548	59,673.29	Fixed	13.2000	12.9947	104.7448	101.3389	101.2895	60,000,000.00	
FXD1001020Y	KE5000000655	30-Jul-11	05-Jul-21	8,220	86,901.11	Fixed	13.2000	12.9500	107.1137	101.6741	101.6241	60,000,000.00	
FXD1001020Y	KE5000000984	15-Apr-17	21-Mar-21	6,479	36,890.70	Fixed	12.8770					100.1211	
TWENTY FIVE YEAR BOND													
FXD1001025Y	KE4000000369	28-Jun-10	28-Mar-21	5,096	20,192.50	Fixed	11.2500	12.8000	97.5200	97.2399	97.0386	200,000,000.00	
FXD1001025Y	KE5000000849	25-Jun-18	28-May-21	8,005	86,258.15	Fixed	13.4000					100.7050	
FXD1001025Y	KE7000000352	10-May-17	09-Apr-21	9,005	19,281.44	Fixed	13.9400					102.9819	
THIRTY YEAR BOND													
SOE 1001130Y	KE2000001135	28-Feb-11	21-Jan-21	7,101	26,144.70	Fixed	12.0000					97.9737	
INFRASTRUCTURE BONDS													
FXE 20081270	KE4000000304	07-Dec-08	22-Dec-21	151	5,388.33	Fixed	12.0000					101.5126	
FXE 10011370	KE5000000284	03-Oct-11	18-Sep-21	378	11,759.30	Fixed	12.0000					100.4815	
FXE 10013170	KE5000000810	30-Sep-11	15-Sep-21	1,584	27,305.35	Fixed	11.0000					102.9727	
FXE 10013170	KE5000001100	27-Oct-11	15-Oct-21	1,536	27,465.05	Fixed	11.0000					102.7378	
FXE 10013170Y	KE5000001100	14-Oct-11	02-Oct-21	1,587	26,119.46	Fixed	11.0000					102.556	
FXE 10013170	KE5000001353	20-Mar-11	15-Mar-21	2,080	51,192.20	Fixed	11.0000					103.3018	
FXE 10013170	KE5000000854	23-Mar-11	20-Mar-21	1,478	28,425.40	Fixed	11.8000					102.2841	
FXE 10011815Y	KE5000000859	24-Jul-11	06-Oct-21	1,756	46,020.65	Fixed	12.0000					103.3616	
FXE 10011720Y	KE5000000859	27-Feb-11	17-Feb-21	2,700	14,330.46	Fixed	12.0000					102.8730	
FXE 1001020Y	KE5000001100	29-Jun-11	18-Jun-21	4,218	41,188.80	Fixed	12.0000					102.2500	
FXE 1001020Y	KE5000001020	19-Nov-11	25-Oct-21	8,332	36,787.29	Fixed	11.9000					101.4484	
FXE 1002087Y	KE5000000430	15-Apr-11	01-Apr-21	2,819	74,387.29	Fixed	10.8500	10.7500	102.5462	100.7392	100.5657	60,000,000.00	
FXE 1002087Y	KE5000000430	15-Apr-11	01-Apr-21	2,819	74,387.29	Fixed	10.8500	10.6000	102.8691	100.7821	100.5657	210,000,000.00	
FXE 1002087Y	KE5000000653	03-Jul-11	25-May-21	1,796	18,275.46	Fixed	10.2000	8.6271	104.5550	101.8825	102.8355	300,000,000.00	
FXE 1002087Y	KE5000000546	26-Jul-11	21-May-21	8,246	78,838.88	Fixed	10.8000					102.3420	
FXE 10021167Y	KE7000000224	25-Jan-21	01-Jan-27	5,674	81,062.02	Fixed	12.2070	11.7447	108.2038	103.1488	104.0745	60,000,000.00	
FXE 10021167Y	KE7000000246	12-Apr-21	21-Mar-27	6,479	81,841.03	Fixed	12.6070	12.0500	109.3070	103.8620	104.8250	200,000,000.00	
BONDS SELL/BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION													
FXD 10011070	KE5000000889	25-Mar-11	19-Jan-21	378	35,862.14	Fixed	12.1900		110.8996	104.8108	104.8396	4,900,000.00	
FXD 10021070	KE5000000737	31-Jul-17	19-Jul-21	2,218	36,114.46	Fixed	12.9680		111.6308	108.2817	108.5033	1,000,000.00	
FXD1001020Y	KE5000000499	26-Mar-11	01-Dec-21	4,158	48,506.69	Fixed	12.0000	12.0000	103.8574	98.8047	97.8601	1,300,000.00	
FXD1001020Y	KE5000000384	26-Mar-11	07-Dec-21	4,158	48,506.69	Fixed	12.0000	11.8500	103.1893	100.8988	97.8601	26,200,000.00	
FXD1001020Y	KE5000000499	26-Mar-11	01-Dec-21	4,158	48,506.69	Fixed	12.0000	11.8100	102.3881	101.1454	97.8601	13,800,000.00	
FXD10021070	KE5000000320	25-Jul-18	17-Aug-21	1,880	18,306.45	Fixed	13.0380					114.8186	
FXD 200116 3Y	KE5000000107	25-Jul-18	19-Jan-21	25	24,595.34	Fixed	14.9888					102.2488	
FXD 200116 3Y	KE5000000436	25-Sep-18	20-Sep-21	88	23,051.05	Fixed	13.1120					102.967	
FXD 100117 3Y	KE5000000246	29-Aug-17	20-Aug-21	428	29,589.15	Fixed	12.4850					103.2996	
FXD 200117 3Y	KE5000000786	23-Oct-17	17-Oct-21	485	20,724.16	Fixed	13.5178					103.8595	
FXD 200118 3Y	KE5000000818	26-Mar-18	20-Mar-21	438	36,793.24	Fixed	12.2986	8.4000	107.7398	108.5245	108.5112	750,000,000.00	
FXD 200118 3Y	KE5000000847	29-Jun-18	19-Feb-21	375	45,492.22	Fixed	13.5486					102.8778	
FXD 200118 3Y	KE5000001086	13-Mar-18	06-May-21	1,067	38,401.40	Fixed	10.8720					101.2663	
FXD 200118 3Y	KE5000001186	16-Oct-18	09-Sep-21	1,388	48,512.60	Fixed	11.0000					101.8000	
FXD 100220 3Y	KE5000000847	11-May-20	05-May-21	1,411	30,121.88	Fixed	11.6670					104.287	
TEN YEAR BONDS													
FXD 10021070	KE2000000236	25-Jun-12	13-Jan-21	354	35,273.72	Fixed	12.7550					103.1641	
FXD 10021070	KE2000000637	01-Jul-12	18-Jun-21	729	36,2								