

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE													June 25, 2021
Issue No.	ISIN CODE	Issue Date	Days to Maturity	Outstanding Value in millions	Coupon Rate	Coupon (%)	Traded Yield (%)	Dirty Price (%)	Clean Price (%)	Previous Price (%)	Value Traded (Kshs)	June 25, 2021	
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS ABOVE KES 50 MILLION													June 25, 2021
TWO YEAR BONDS													
FND 100110V	KE700000217	11-Jan-21	91-21	963	55,860.26	Fixed		9.4860			100.6584		
FIVE YEAR BONDS													
FND 200116.3V	KE500000107	25-Jul-18	19-Jul-23	26	24,595.36	Fixed		14.9888			102.2498		
FND 200116.5V	KE500000436	25-Sep-18	20-Sep-23	87	23,051.05	Fixed		13.1120			102.9527		
FND 100117.3V	KE500000146	29-Aug-17	24-Aug-22	423	29,599.15	Fixed		12.4892			103.2996		
FND 100117.5V	KE500000176	23-Oct-17	17-Oct-22	479	29,712.16	Fixed		13.5170			103.8956		
FND 100118.3V	KE500000618	26-Mar-18	20-Mar-23	633	36,295.05	Fixed		12.2986	9.3000	107.8902	104.2416	300,000,000.00	
FND 100118.5V	KE500000547	29-Feb-18	19-Feb-23	963	45,492.22	Fixed		13.2665			102.9678		
FND 200118.7V	KE500000106	13-Mar-18	06-Mar-23	1,596	38,401.40	Fixed		10.8720			101.2663		
FND 200118.9V	KE500000176	16-Jun-18	10-Jun-23	1,363	46,512.66	Fixed		11.0000			103.8006		
FND 100220.5V	KE500000547	11-May-20	05-May-23	1,410	30,121.88	Fixed		11.6670			104.2587		
TEN YEAR BONDS													
FND 100212.0V	(Re-sampled) KE2000000236	25-Jun-12	13-Jun-22	393	35,273.72	Fixed		12.7500			103.1641		
FND 100213.0V	(Re-sampled) KE2000000637	01-Jul-12	18-Jun-22	729	36,249.20	Fixed		12.2174			104.6720		
FND 100214.0V	(Re-sampled) KE2000000993	25-Mar-12	15-Jun-22	924	39,452.15	Fixed		12.1800			104.6356		
FND 100216.0V	(Re-sampled) KE5000003629	29-Jul-16	17-Aug-26	1,879	18,306.45	Fixed		15.0390			114.8186		
FND 100217.0V	(Re-sampled) KE5000001737	31-Jul-17	19-Jul-27	2,423	36,114.46	Fixed		12.9686			106.5023		
FND 100218.0V	(Re-sampled) KE5000006792	27-Aug-18	14-Aug-28	2,637	40,564.00	Fixed		12.6960			103.8222		
FND 200118.0V	(Re-sampled) KE5000000126	17-Dec-18	04-Dec-28	2,719	46,104.49	Fixed		12.9200			102.4007		
FND 100218.0V	(Re-sampled) KE5000006853	24-Feb-19	12-Feb-29	2,789	47,559.26	Fixed		14.4386			102.8694		
FND 200118.0V	(Re-sampled) KE5000000877	19-Apr-19	06-Apr-29	2,838	51,320.00	Fixed		12.3500			101.4586		
FND 200118.0V	(Re-sampled) KE5000004975	19-Apr-19	06-Apr-29	2,846	49,000.00	Fixed		13.1370			106.3553		
FND 400119.0V	(Re-sampled) KE5000000669	20-Nov-19	12-Nov-29	3,962	69,222.41	Fixed		12.2800			101.8331		
FIFTEEN YEAR BONDS													
FND 100207.15V	KE1000001346	26-Mar-07	07-Mar-22	205	3,651.60	Fixed		14.5000			104.4729		
FND 100207.15V	KE1000001352	26-Mar-07	08-Mar-22	388	32,602.00	Fixed		13.5000			100.6632		
FND 100207.15V	(Re-sampled) KE1000001360	26-Mar-07	07-Mar-22	369	36,696.16	Fixed		14.5000			100.8520		
FND 100207.15V	KE1000001428	31-Mar-08	13-Mar-23	626	34,289.60	Fixed		12.5000			104.2516		
FND 100207.15V	(Re-sampled) KE5000000049	26-Oct-08	01-Oct-23	1,260	31,452.46	Fixed		14.5000			106.0367		
FND 100210.15V	(Re-sampled) KE4000000350	23-Mar-10	15-Mar-25	1,584	22,681.00	Fixed		19.2500			98.0726		
FND 100212.15V	(Re-sampled) KE5000001558	25-Apr-12	09-Dec-26	1,607	24,533.21	Fixed		9.5000			99.3307		
FND 100212.15V	(Re-sampled) KE4000000875	24-Sep-12	06-Sep-27	2,264	51,459.01	Fixed		10.0000			97.7330		
FND 100213.15V	(Re-sampled) KE4000001730	26-Mar-13	07-Feb-28	2,476	46,163.18	Fixed		12.0000	11.6000	102.2096	98.2413		
FND 100213.15V	(Re-sampled) KE4000001730	24-Jul-13	07-Feb-28	2,476	46,163.18	Fixed		12.0000	11.6000	103.3011	99.2622		
FND 100213.15V	(Re-sampled) KE4000000868	29-Apr-13	10-Aug-28	2,481	66,103.06	Fixed		12.0000	11.5000	104.4987	101.5771	200,000,000.00	
FND 100213.15V	(Re-sampled) KE5000000852	29-Mar-13	09-Sep-28	3,336	49,454.66	Fixed		12.0000			99.9021		
FND 100213.15V	(Re-sampled) KE5000000872	22-Oct-13	01-Oct-33	4,483	28,064.35	Fixed		12.7500			101.2412		
FND 100213.15V	(Re-sampled) KE5000000930	29-Jun-13	29-Jun-33	4,587	49,609.68	Fixed		12.8570			102.6168		
FND 100213.15V	(Re-sampled) KE5000001104	13-Mar-14	24-Apr-34	4,688	64,167.27	Fixed		12.7340	18.6004	100.3814	101.4433	170,000,000.00	
FND 100213.15V	(Re-sampled) KE5000001136	26-Jul-14	26-Jul-34	4,763	42,498.00	Fixed		12.5000			99.7861		
TWENTY YEAR BONDS													
FND 100204.20V	(Re-sampled) KE1000001493	30-Jun-04	05-Jun-23	2,537	36,165.10	Fixed		13.7500	11.6500	110.2430	100.9675	600,000,000.00	
FND 100210.20V	(Re-sampled) KE2000002178	30-Mar-11	18-May-31	3,461	33,822.07	Fixed		10.5000			100.1227		
FND 100210.20V	(Re-sampled) KE5000000349	26-Mar-11	07-May-31	4,167	45,066.49	Fixed		12.0000	12.5000	98.1431	100.7720	1,000,000,000.00	
FND 100210.20V	(Re-sampled) KE4000000349	26-Mar-11	07-May-31	4,167	46,808.49	Fixed		12.0000	12.4004	98.3001	97.4744	800,000,000.00	
FND 100210.20V	(Re-sampled) KE5000000354	26-Mar-11	07-May-31	4,167	46,808.49	Fixed		12.0000	11.9104	101.8101	100.5246	57,000,000.00	
FND 100210.20V	(Re-sampled) KE5000000543	26-Sep-10	01-Sep-30	5,647	12,761.20	Fixed		14.0000			97.0565		
FND 100210.20V	(Re-sampled) KE5000000525	26-Mar-11	01-Mar-31	6,095	55,079.29	Fixed		13.2000	15.1500	103.7277	100.2636	100,000,000.00	
FND 100210.20V	(Re-sampled) KE5000000885	30-Jul-10	25-Jul-30	6,219	36,805.11	Fixed		13.5000			97.0741		
FND 100210.20V	(Re-sampled) KE5000000984	15-Apr-11	21-Mar-31	6,478	36,960.70	Fixed		12.8720			100.1211		
THIRTY YEAR BONDS													
FND 100210.20V	(Re-sampled) KE4000000369	26-Jul-11	28-May-31	6,596	20,162.00	Fixed		11.2500			91.4198		
FND 100210.20V	(Re-sampled) KE5000000547	26-Jul-11	28-May-31	6,596	46,268.16	Fixed		14.4000			100.7325		
FND 100210.20V	(Re-sampled) KE7000000362	10-May-21	01-Apr-41	9,054	19,281.84	Fixed		13.9000			102.9819		
INFRASTRUCTURE BONDS													
IFB 10000131V	KE4000000304	07-Dec-01	20-Nov-21	195	6,388.33	Fixed		12.0000			101.5136		
IFB 1001112V	KE5000002242	03-Oct-11	18-Sep-23	813	11,735.60	Fixed		10.0000			100.4815		
IFB 1001112V	KE5000000110	30-Sep-11	15-Sep-25	1,565	27,805.35	Fixed		11.0000			102.7327		
IFB 1001124V	KE5000001106	27-Oct-11	15-Sep-25	1,585	27,465.66	Fixed		11.0000			102.4726		
IFB 1001167V	KE5000000100	16-Jun-11	01-Dec-30	1,298	25,119.58	Fixed		11.0000			102.1055		
IFB 1001121V	KE4000000353	30-Mar-11	18-Mar-26	2,089	51,156.26	Fixed		11.0000			103.3619		
IFB 1001180V	KE5000000454	23-Mar-11	13-Mar-25	1,417	28,035.65	Fixed		12.5000	9.3000	110.1542	100.8149	60,000,000.00	
IFB 1001183V	KE5000000552	24-Oct-11	04-Oct-31	1,765	40,026.66	Fixed		12.0000			101.9566		
IFB 1001174V	KE5000000690	27-Feb-11	12-Feb-29	2,789	14,330.40	Fixed		12.5000			100.2070		
IFB 1001177V	KE5000000796	27-Feb-11	12-Feb-29	2,789	41,488.46	Fixed		12.5000			102.2798		
IFB 1001183V	KE5000000550	26-Mar-11	10-Mar-31	2,217	41,166.89	Fixed		12.5000			107.8500		
IFB 1001183V	KE5000000109	19-Mar-11	25-Oct-30	8,331	36,787.26	Fixed		11.0000			101.4464		
IFB 1001183V	KE5000000796	26-Mar-11	22-Feb-40	8,277	16,838.46	Fixed		12.5000			100.9027		
IFB 1001183V	KE5000000543	26-Oct-11	06-Oct-35	2,218	17,028.05	Fixed		11.7500			100.9513		
IFB 1002001V	KE5000000420	15-Apr-20	01-Apr-25	2,438	74,397.29	Fixed		10.8500			100.7563		
IFB 1002001V	KE5000000653	03-Jun-20	25-May-26	1,795	18,275.46	Fixed		10.2000			102.8625		
IFB 1002011V	KE5000000545	26-Apr-21	11-Apr-21	2,699	78,639.89	Fixed		10.9000			102.3430		
IFB 1002106V	KE7000000224	25-Jan-21	05-Jan-37	5,673	81,062.02	Fixed		12.2070	11.6750	108.6788	103.1496	75,000,000.00	
IFB 1002107V	KE5000000346	12-Apr-21	21-Mar-39	6,478	81,861.63	Fixed		12.6670	12.0500	106.4172	103.8426		
IFB 1002108V	KE7000000346	12-Apr-21	21-Mar-39	6,478	81,861.63	Fixed		12.6670	11.9500	107.3098	104.4249		
BONDS SELL/BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION													
FND 100171.5V	KE5000000734	28-Aug-17	22-Aug-22	423	28,699.15	Fixed		12.4850	15.1000	106.6070	103.4489	200,000.00	
FND 200117.3V	KE5000001734	23-Oct-17	17-Oct-22	479	29,712.16	Fixed		12.4170	8.0000	106.4886	103.8956	20,000,000.00	
FND 100118.3V	KE5000000853	29-Jun-18	19-Jun-23	4,581	49,609.68	Fixed		12.8570	11.1000	103.8226	102.6171	1,000,000,000.00	
FND 100210.15V	KE5000000349	26-Mar-11	07-May-31	4,167	46,808.49	Fixed		12.0000	12.4700	102.0986	101.7631	10,000,000.00	
FND 100210.15V	(Re-sampled) KE5000000354	26-Mar-11	07-May-31	4,167	46,808.49	Fixed		12.0000	11.9500	102.9635	100.2776		
FND 100210.20V	KE5000000352	18-Mar-12	08-Mar-46	3,059	18,481.84	Fixed		13.8240	12.5000	106.9081	107.1486	100,000,000.00	
FND 100212.0V	KE5000000552	19-Mar-12	09-Mar-26	3,064	19,221.44	Fixed		13.8240	12.0000	107.5403	102.9819	100,000,000.00	
IFB 1001001V	KE5000000454	23-Mar-11	13-Mar-25	1,417	28,035.65	Fixed		12.5000	8.5000	105.7319	102.8411	1,500,000.00	
IFB 1001001V	KE5000000454	23-Mar-11	13-Mar-25	1,417	28,035.65	Fixed		12.5000	8.8000	111.268	103.0751	1,000,000.00	
IFB 1001001V	KE5000000454	23-Mar-11	13-Mar-25	1,417	28,035.65	Fixed		12.5000	8.9000	108.4549	103.3824	1,200,000,000.00	
IFB 1002001V	KE5000000653	03-Jun-20	25-May-26	1,799	18,275.46	Fixed		10.2000	8.5000	99.7307	100.1202	100,000.00	
IFB 1002001V	KE5000000653	15-Apr-20	01-Apr-25	2,438	74,397.29	Fixed		10.8500	8.0000	100.2944	99.9842	1,500,000,000.00	
IFB 1002001V	KE5000000653	15-Apr-20	01-Apr-25	2,438	74,397.29	Fixed		10.8500	8.0000	103.7211	102.9453	100,000.00	
IFB 1002001V	KE5000000653	15-Apr-20	01-Apr-25	2,438	74,397.29	Fixed		10.8500	8.0000	103.9627	103.1623	2,000,000,000.00	
IFB 1002001V	KE5000000653	03-Jun-20	25-May-26	1,795	18,275.46	Fixed		10.2000			102.8625		
IFB 1002													