

 BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE 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 (%) May 3, 2021 Total Value Traded (Kshs)												
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS ABOVE KES 50 MILLION TWO YEAR BONDS FXD 10011070 KE1000002217 11-Jan-21 09-Jun-23 678 56,860.26 Fixed 5.4860 99.1624												
FIVE YEAR BONDS FXD 20011070 KE1000001017 25-Jul-18 10-Jan-24 77 24,596.34 Fixed 14.9888 102.2488												
FXD 20011070 KE1000006436 26-Sep-18 20-Sep-24 160 23,051.05 Fixed 13.1120 102.9567												
FXD 20011070 KE1000001246 29-Aug-17 20-Aug-22 478 29,589.15 Fixed 12.4680 103.8394												
FXD 20011070 KE1000001786 23-Oct-17 17-Oct-22 335 20,724.16 Fixed 13.5170 103.8621												
FXD 20011070 KE1000000818 26-Mar-18 20-Mar-23 686 36,795.04 Fixed 12.2986 104.1134												
FXD 20011070 KE1000000847 29-Jul-18 19-Feb-24 1,592 45,492.22 Fixed 13.7660 102.6167												
FXD 20011070 KE1000001086 13-Mar-18 06-Mar-24 1,089 38,401.40 Fixed 10.8720 103.0866												
FXD 20011070 KE1000001086 16-Oct-18 09-Sep-24 1,318 48,612.66 Fixed 11.5000 102.8506												
FXD 10021070 KE1000000847 11-May-20 05-May-23 1,463 30,121.88 Fixed 11.6670 103.2227												
FXD 10021070 KE1000000236 25-Jan-20 12-Jan-23 496 35,273.72 Fixed 12.7550 103.6178												
FXD 10021070 KE1000000607 01-Jul-18 18-Jun-23 777 38,248.20 Fixed 12.3710 108.8377												
FXD 10021070 KE1000000980 25-Aug-18 15-Jun-24 967 39,402.15 Fixed 12.1800 102.1000 104.1004 104.6721 104.5644 100,000,000.00												
FXD 10021070 KE1000000629 26-Aug-18 17-Aug-26 1,832 18,306.45 Fixed 15.0380 11.0000 118.7635 115.8714 118.8506 1,000,000,000.00												
FXD 10021070 KE1000000737 31-Jul-17 19-Jul-27 3,078 38,114.46 Fixed 12.8680 11.5000 108.8420 106.7015 106.2178 60,000,000.00												
FXD 10021070 KE1000000792 27-Aug-18 14-Aug-28 2,680 40,964.00 Fixed 12.6860 103.5340												
FXD 20011070 KE1000000126 17-Dec-18 04-Dec-24 2,772 44,034.69 Fixed 12.9200 101.4614												
FXD 20011070 KE1000000863 24-Feb-18 12-Feb-28 2,892 47,550.28 Fixed 14.4380 101.0506												
FXD 20011070 KE1000000867 19-Apr-18 04-Apr-28 2,881 51,320.00 Fixed 12.3500 103.8277												
FXD 20011070 KE1000000870 19-Apr-18 09-Aug-28 3,017 45,001.06 Fixed 11.5170 106.3653												
FXD 40011070 KE1000000669 25-Nov-18 12-Nov-23 3,115 49,222.41 Fixed 12.2800 103.3720												
FIFTEEN YEAR BONDS FXD 10021070 KE1000001346 26-Mar-07 07-Mar-22 398 3,461.60 Fixed 14.5000 109.8218												
FXD 10021070 KE1000001032 26-Jul-07 08-Jun-22 385 32,602.00 Fixed 13.5000 109.6532												
FXD 10021070 KE1000001380 26-Nov-07 07-Dec-22 303 34,606.16 Fixed 13.8000 109.4156												
FXD 10021070 KE1000001428 31-Mar-08 13-Mar-23 679 34,789.60 Fixed 12.5000 104.2616												
FXD 10021070 KE1000001428 26-Oct-08 03-Oct-24 1,293 31,492.46 Fixed 12.5000 109.2056												
FXD 10021070 KE1000001050 26-Sep-11 15-Mar-25 1,487 22,631.00 Fixed 19.2500 98.7268												
FXD 10021070 KE1000001158 26-Sep-11 09-Dec-25 1,680 24,531.11 Fixed 13.0000 100.8864												
FXD 10021070 KE1000000870 26-Sep-11 06-Sep-27 2,317 51,491.00 Fixed 11.0000 98.4506												
FXD 10021070 KE1000001070 26-Sep-11 07-Feb-24 2,471 46,143.01 Fixed 11.2000 100.8664												
FXD 10021070 KE1000001068 26-Sep-11 10-May-24 2,514 46,103.08 Fixed 11.0000 100.8664												
FXD 10021070 KE1000000832 26-Mar-11 08-May-24 4,389 49,454.85 Fixed 12.6500 101.3836												
FXD 10021070 KE1000000870 26-Oct-11 03-Oct-24 4,538 49,454.85 Fixed 12.5200 101.8411												
FXD 10021070 KE1000001050 26-Sep-11 09-Jun-24 4,694 46,803.04 Fixed 12.8571 100.8318												
FXD 10021070 KE1000001158 13-Mar-11 24-Apr-24 4,719 49,643.18 Fixed 12.7340 99.6261												
FXD 10021070 KE1000001328 26-Jul-11 10-Jul-24 4,878 50,552.06 Fixed 12.3400 99.6841												
FXD 10021070 KE1000001718 23-Feb-07 10-Feb-21 5,028 50,881.00 Fixed 12.7380 103.6465												
TWENTY YEAR BOND FXD 10021070 KE1000001493 30-Jul-06 05-Jan-22 2,386 36,145.10 Fixed 12.7500 99.9474												
FXD 10011070 KE1000001278 30-Mar-11 03-Mar-21 3,684 33,452.87 Fixed 12.8000 97.2841												
FXD 10011070 KE1000001384 26-Nov-11 01-Dec-22 4,200 48,506.69 Fixed 12.0000 97.2812												
FXD 10011070 KE1000001384 26-Nov-11 01-Dec-22 4,400 47,761.26 Fixed 12.0000 97.0303												
FXD 10011070 KE1000001382 26-Mar-11 01-Mar-28 4,338 48,078.29 Fixed 12.3000 100.4854												
FXD 10011070 KE1000001382 30-Jul-11 06-Jul-24 4,273 48,861.11 Fixed 12.3000 99.2172												
FXD 10011070 KE1000000984 15-Apr-18 21-Mar-23 6,511 29,560.03 Fixed 12.8750 100.1211												
TWENTY FIVE YEAR BOND FXD 10011070 KE1000001089 26-Jun-10 28-Mar-25 5,138 20,192.50 Fixed 11.2500 10.0 96.1000 91.7798 94.2810 200,000,000.00												