

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE												May 6, 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												May 6, 2021
TWO YEAR BONDS												
FND 10011079	KE7000002217	11-Jan-17	09-Jan-23	674	56,860.26	Fixed	5.4860					99.1824
FIVE YEAR BONDS												
FND 200116.5V	KE7000000107	25-Jul-16	10-Jan-21	79	24,596.34	Fixed	14.9888					102.2498
FND 200116.5V	KE7000000436	26-Sep-16	20-Sep-21	138	23,051.05	Fixed	13.1120					102.9567
FND 200117.3V	KE7000001246	29-Aug-17	20-Aug-22	475	29,589.15	Fixed	12.4692					103.6394
FND 200117.3V	KE7000001786	23-Oct-17	17-Oct-22	305	20,724.16	Fixed	13.1778					103.1621
FND 200118.3V	KE7000000818	26-Mar-18	20-Mar-23	689	36,793.04	Fixed	12.2986					104.1134
FND 200118.3V	KE7000000947	29-Feb-18	19-Feb-23	1,000	45,492.22	Fixed	11.7669	10.4000	104.2015	102.1195	102.6167	200,000,000.00
FND 200118.3V	KE7000001086	13-Mar-18	06-Mar-23	1,087	38,401.40	Fixed	10.8726					103.0866
FND 200118.3V	KE7000001186	16-Jun-18	19-Jun-23	1,314	46,612.66	Fixed	11.0006					103.8004
FND 100229.5V	KE7000000847	11-May-20	05-May-23	1,461	30,121.88	Fixed	11.6673					103.2227
TEN YEAR BONDS												
FND 1001210V	KE7000000236	25-Jun-12	12-Jan-22	469	35,273.72	Fixed	12.7559					103.6178
FND 1001310V	KE7000000637	01-Jul-12	18-Jun-22	779	36,248.20	Fixed	12.2174					104.8327
FND 1001410V	KE7000000993	25-Mar-13	15-Jun-23	981	39,402.15	Fixed	10.1800	10.2000	106.1201	104.5447	104.6721	700,000,000.00
FND 1001610V	KE7000000329	29-Aug-16	17-Aug-26	1,930	18,306.45	Fixed	15.0386					118.8714
FND 1001710V	KE7000001747	31-Jul-17	19-Jul-27	3,078	36,114.46	Fixed	12.3666					106.3018
FND 1001810V	KE7000000792	27-Aug-18	14-Aug-28	2,658	40,564.00	Fixed	12.6860					103.1179
FND 2001810V	KE7000000216	17-Feb-18	04-Dec-28	2,770	44,034.69	Fixed	12.9203	12.2500	106.0699	101.1927	101.4014	900,000,000.00
FND 2001810V	KE7000000863	24-Feb-18	12-Feb-28	2,890	47,559.26	Fixed	14.4386					101.0506
FND 2001810V	KE7000000877	19-Apr-18	06-Apr-28	2,889	51,325.00	Fixed	12.3000					103.8227
FND 2001810V	KE7000000975	19-Apr-18	06-Apr-28	3,170	45,000.00	Fixed	11.5170					106.9653
FND 4001910V	KE7000000669	20-Nov-19	12-Nov-29	3,113	49,222.41	Fixed	12.2800					103.3720
FIFTEEN YEAR BONDS												
FND 1000715V	KE1000001346	26-Mar-07	07-Mar-22	306	3,651.60	Fixed	14.5000					109.8219
FND 1000715V	KE1000001352	26-Apr-07	08-Jun-22	387	32,602.00	Fixed	13.5000					109.6032
FND 1000715V	KE1000001360	26-May-07	07-Sep-22	361	36,696.16	Fixed	13.5000					109.4136
FND 1000815V	KE1000001428	31-Mar-08	13-Mar-23	477	34,739.80	Fixed	12.5000					104.2616
FND 1000815V	KE1000001436	26-Oct-08	03-Oct-23	1,261	31,492.46	Fixed	12.5000					109.2056
FND 1001215V	KE4000000350	28-Mar-10	19-Mar-25	1,405	22,631.00	Fixed	19.2500					88.7268
FND 1001215V	KE4000001158	25-Apr-11	09-Dec-21	1,679	24,533.11	Fixed	8.9000					93.5056
FND 1001215V	KE4000000875	26-Sep-10	06-Sep-27	2,315	51,459.01	Fixed	11.0000					97.3681
FND 1001215V	KE4000001700	02-Feb-11	07-Feb-26	2,499	48,143.16	Fixed	11.2000					99.1193
FND 1001215V	KE7000000432	28-Mar-18	08-May-28	4,367	49,254.85	Fixed	12.6500					99.2071
FND 1001215V	KE7000000873	26-Oct-18	10-Oct-28	4,534	49,645.86	Fixed	12.5269					99.2413
FND 1001215V	KE7000000430	28-Mar-18	08-Jun-28	4,432	56,803.04	Fixed	12.8571					100.8318
FND 1001215V	KE7000001154	13-Mar-18	24-Apr-28	4,127	49,643.18	Fixed	12.7340					99.6861
FND 1001215V	KE7000001328	29-Jul-18	10-Jul-28	4,874	50,526.00	Fixed	12.3400					99.6841
FND 1001911V	KE7000001718	23-Feb-20	19-Feb-31	5,024	50,693.00	Fixed	12.7390					103.6495
TWENTY YEAR BOND												
FND 1000820V	KE7000001493	30-Jul-06	05-Jun-21	2,386	36,145.10	Fixed	12.7500					99.9474
FND 10011020V	KE7000000278	30-Mar-11	05-May-21	1,689	33,452.87	Fixed	10.8000					97.2946
FND 10012020V	KE7000000784	28-Nov-12	01-Dec-32	4,138	48,506.49	Fixed	12.0000					97.0812
FND 10012020V	KE7000000654	5-Mar-13	01-Sep-32	5,184	52,761.26	Fixed	14.9000					97.0503
FND 10012020V	KE7000000832	26-Mar-18	01-Mar-38	4,164	56,078.29	Fixed	13.3000					100.4854
FND 10012020V	KE7000000835	30-Jul-18	01-Jul-38	4,276	56,861.11	Fixed	13.3000					99.2742
FND 10012020V	KE7000000984	15-Apr-19	21-Mar-39	6,519	23,560.03	Fixed	12.8750					100.1211
TWENTY FIVE YEAR BOND												
FND 10012025V	KE4000000389	26-Jun-10	28-May-35	5,138	20,192.50	Fixed	11.2500					94.8055
FND 10012025V	KE7000000549	25-Jun-18	25-May-43	52,376	56,268.15	Fixed	13.4000					100.8006
THIRTY YEAR BOND												
SDB 10011030V	KE7000000215	28-Feb-11	21-Jan-41	7,201	28,144.70	Fixed	12.0000					97.3972
INFRASTRUCTURE BONDS												
FB 10009142V	KE4000000304	07-Dec-08	22-Dec-21	201	5,388.33	Fixed	12.0000					101.5728
FB 10011142V	KE7000000242	03-Oct-11	18-Sep-21	996	11,735.00	Fixed	12.0000					102.4815
FB 10012142V	KE7000000130	30-Sep-10	15-Sep-25	1,584	27,603.36	Fixed	11.0000					102.2466
FB 10012142V	KE4000001109	27-Oct-11	15-Oct-28	1,886	22,045.05	Fixed	11.0000					103.4673
FB 10012142V	KE7000000950	14-Jul-11	01-Jul-28	1,587	36,119.36	Fixed	11.0000					102.1505
FB 10012142V	KE4000001893	30-Mar-18	15-Mar-27	2,160	51,192.20	Fixed	11.0000					102.0090
FB 10012142V	KE7000000654	23-Mar-18	12-May-25	1,468	36,301.20	Fixed	12.5000					102.1335
FB 10012142V	KE7000000654	23-Mar-18	12-May-25	1,468	36,301.20	Fixed	12.5000	10.0000	111.4550	101.5580	100,000,000.00	102.0090
FB 10012142V	KE7000000654	26-Oct-18	06-Oct-31	2,806	45,020.68	Fixed	12.0000					103.3977
FB 10012142V	KE7000000890	27-Feb-18	17-Feb-28	2,499	14,830.45	Fixed	10.5000	109.2035	106.5619	106.0084	400,000,000.00	103.2772
FB 10012177V	KE7000000784	27-Aug-11	18-Dec-28	1,203	41,469.44	Fixed	12.5000					106.3768
FB 10012177V	KE7000000893	29-Jun-11	12-Feb-28	4,269	41,184.46	Fixed	12.0000					106.1714
FB 10012180V	KE7000001039	19-Mar-18	20-Oct-28	4,392	36,797.20	Fixed	11.9500					101.4534
FB 10012180V	KE7000001039	26-Mar-18	27-Feb-28	4,398	36,801.60	Fixed	12.0000					101.5477
FB 10012180V	KE7000000544	26-Oct-18	05-Oct-38	5,269	71,608.05	Fixed	11.7500					99.6892
FB 10020070V	KE7000000430	15-Apr-20	01-Apr-29	47,210	74,397.29	Fixed	10.8500					100.1945
FB 10020070V	KE7000000863	15-Apr-20	24-Apr-29	46,987	78,475.46	Fixed	10.2000					99.2586
FB 10020011V	KE7000000454	24-Apr-20	11-Aug-31	45,071	78,639.09	Fixed	10.5000					99.4546
FB 10021070V	KE7000000234	25-Jul-20	05-Jul-27	50,045	81,652.42	Fixed	12.2070					101.0300
FB 10021070V	KE7000000456	12-Apr-21	21-Mar-39	50,880	81,861.03	Fixed	12.6670	12.4000	102.4499	101.6490	109.2731	300,000,000.00
FB 10021070V	KE7000000456	12-Apr-21	21-Mar-39	50,880	81,861.03	Fixed	12.6670	12.3500	102.5165	101.7039	109.2731	100,000,000.00
BONDS SELL/BUY BACK TRANSACTIONS												
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION												
FND 10011026	KE7000000217	11-Jan-17	09-Jan-23	674	56,860.26	Fixed	5.4860	7.4000	106.0706	103.1541	99.1824	2,000,000.00
FND 1001410V	KE7000000993	25-Mar-13	15-Jun-23	981	39,402.15	Fixed	10.1800	10.2200	106.0605	104.6811	104.6721	22,000,000.00
FND 1001210V	KE7000000792	24-Sep-18	06-Sep-27	2,315	51,459.01	Fixed	11.0000	11.0888	98.9077	97.3205	97.3201	8,000,000.00
FND 1001210V	KE7000001065	26-Apr-11	10-May-26	2,512	66,103.08	Fixed	10.8000	11.0890	104.4672	101.8864	100.8664	2,000,000.00
FND 10012020V	KE7000000784	28-Nov-12	01-Dec-32	4,138	48,506.49	Fixed	12.0000	12.2988	102.3664	98.7530	97.0812	21,000,000.00
FND 10012020V	KE7000000654	30-Jul-18	01-Jul-38	4,276	56,861.11	Fixed	13.3000	12.4000	105.3698	101.7282	99.2742	2,000,000.00
FB 10012142V	KE4000001109	27-Oct-11	15-Oct-28	1,886	22,045.05	Fixed	11.0000	11.1000	100.1833	99.8999	103.4673	8,400,000.00
FB 10012142V	KE7000000950	14-Jul-11	01-Jul-28	1,587	36,119.36	Fixed	11.0000	8.1900	105.1887	100.6433	103.4673	280,000.00
FB 10012142V	KE4000001893	30-Mar-18	15-Mar-27	2,160	51,192.20	Fixed	11.0000	10.7783	101.9808	100.6593	102.0090	2,400,000.00
FB 10012142V	KE7000000654	23-Mar-18	12-May-25	1,468	36,301.20	Fixed	11.0000	8.4500	101.7282	99.8747	102.0090	3,000,000.00
FB 10012142V	KE7000000654	26-Oct-18	06-Oct-31	2,806	45,020.68	Fixed	11.2000	11.2000	100.4786	99.1891	99.1891	300,000.00
FB 10012142V	KE7000000654	26-Oct-18	06-Oct-31	2,806	71,608.05	Fixed	11.7000	11.0000	101.5268	101.0000	100.0000	1,000,000.00
FB 10020070V	KE7000000430	15-Apr-20	01-Apr-29	47,210	74,397.29	Fixed	10.2000	8.4000	102.4499	101.6490	99.2586	1,000,000.00
FB 10020070V	KE7000000863	15-Apr-20	24-Apr-29	47,210	78,475.46	Fixed	10.2000	8.4000	102.4499	101.6490	99.2586	1,000,000.00
FB 10020070V	KE7000000454	15-Apr-20	01-Apr-29	47,210	78,639.29	Fixed	10.2000	8.4000	102.4499	101.6490	99.2586	1,000,000.00
FB 10020070V	KE7000000863	15-Apr-20	24-Apr-29	47,210	78,475.46	Fixed	10.2000	8.4000	102.4499	101.6490	99.2586	1,000,000.00
FB 10021070V	KE7000000234	25-Jul-20	05-Jul-27	50,045	81,652.42	Fixed	12.2070	12.2070	102.4499	101.6490	101.0300	2,000,000.00
FB 10021070V	KE700000045											