

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE												May 13, 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												May 13, 2021	
FIVE YEAR BONDS													
FXD 1001107	KE7000002217	11-Jan-17	09-Jan-21	408	56,860.26	Fixed	5.4860				104.0771		
FXD 20016 3Y	KE7000000107	25-Jul-16	10-Jan-21	87	24,596.36	Fixed	14.9888				102.2488		
FXD 10017 3Y	KE7000000436	26-Sep-16	20-Sep-21	130	23,051.05	Fixed	13.1120				102.967		
FXD 10017 3Y	KE7000000436	26-Sep-16	20-Sep-21	686	29,589.15	Fixed	12.4860				103.2998		
FXD 10017 3Y	KE7000000786	23-Oct-17	17-Oct-20	302	20,724.16	Fixed	13.5170				103.8511		
FXD 10018 3Y	KE7000000818	26-Mar-18	20-Mar-21	678	36,793.04	Fixed	12.2986				104.1134		
FXD 10018 3Y	KE7000000847	29-Feb-18	19-Feb-21	1,572	49,492.22	Fixed	11.3640				103.6761		
FXD 20018 3Y	KE7000001086	13-Mar-18	06-Mar-21	1,089	38,401.40	Fixed	10.8720	10.5588	100.8839	100.7363		300,000,000.00	
FXD 30018 3Y	KE7000001086	16-Oct-18	09-Sep-21	1,366	49,512.60	Fixed	11.0000				100.8206		
FXD 10020 3Y	KE7000000847	11-May-20	05-May-21	1,453	30,121.88	Fixed	11.6670				103.2227		
TEN YEAR BONDS													
FXD 10021107	KE2000000236	25-Jun-12	12-Jan-21	396	35,273.72	Fixed	12.7500				103.6178		
FXD 10021107	KE2000000637	01-Jul-12	18-Jun-21	787	38,248.20	Fixed	12.2174				104.2650		
FXD 10021107	KE2000000890	25-Mar-15	15-Jun-21	977	39,452.15	Fixed	12.3800				104.5214		
FXD 10021609	KE2000000320	29-Aug-16	17-Aug-20	1,802	18,306.45	Fixed	15.0380				119.8714		
FXD 10021709	KE2000000737	31-Jul-17	19-Jul-21	3,078	36,114.46	Fixed	12.3660				100.3610		
FXD 10021809	KE2000000872	27-Aug-18	14-Aug-20	2,650	40,564.00	Fixed	12.6800				103.1178		
FXD 20021809	KE2000000919	17-Oct-18	04-Oct-20	2,702	44,034.49	Fixed	12.9200				101.5927		
FXD 10021809	KE2000000863	24-Feb-19	12-Feb-20	2,872	47,550.28	Fixed	14.4380				101.6266		
FXD 20021809	KE2000000877	19-Apr-19	06-Apr-20	2,881	51,325.00	Fixed	12.3500				103.6227		
FXD 30021809	KE2000000878	19-Apr-19	06-Apr-20	3,007	49,003.06	Fixed	11.5170				106.3653		
FXD 40019 10Y	KE6000000669	25-Nov-18	12-Nov-21	3,105	49,222.41	Fixed	12.2800				103.3720		
FIFTEEN YEAR BONDS													
FXD 10007153Y	KE1000000136	20-Mar-07	07-Mar-21	208	3,454.60	Fixed	14.5000				100.8218		
FXD 20007153Y	KE1000000132	20-Apr-07	08-Jun-21	385	32,460.00	Fixed	13.5000				100.6532		
FXD 10007153Y	KE1000000180	28-Nov-07	07-Dec-21	341	36,606.16	Fixed	14.5000				100.8500		
FXD 10008153Y	KE1000000428	31-Mar-08	13-Mar-21	989	34,739.80	Fixed	12.5000				104.2616		
FXD 10008153Y	KE2000000428	26-Oct-08	03-Oct-21	1,263	31,452.46	Fixed	12.5000				100.2056		
FXD 1002153Y	KE4000000350	28-Mar-11	15-Mar-21	1,387	22,681.00	Fixed	10.2500	10.5407	100.7340	99.3728		99.3008	100,000,000.00
FXD 2002153Y	KE4000000358	25-Apr-11	09-Sep-21	1,470	24,531.11	Fixed	8.9000				97.8950		
FXD 1002153Y	KE4000000875	26-Sep-11	06-Sep-21	2,307	51,459.01	Fixed	11.0000				96.8893		
FXD 1002153Y	KE4000000700	24-Sep-11	07-Feb-21	2,481	48,161.00	Fixed	11.2000				97.8950		
FXD 2002153Y	KE4000000865	26-Apr-11	10-Sep-21	2,504	46,103.06	Fixed	10.8000				96.2601		
FXD 1002153Y	KE2000000832	28-Mar-11	08-May-21	4,379	49,254.85	Fixed	12.6500				96.2071		
FXD 2002153Y	KE2000000873	26-Oct-11	01-Sep-21	4,588	29,054.86	Fixed	10.2500				95.2411		
FXD 1002153Y	KE2000000830	28-Mar-11	08-Jun-21	4,624	50,802.04	Fixed	12.8571				100.8318		
FXD 2002153Y	KE4000000134	13-Mar-11	24-Apr-21	4,379	49,643.18	Fixed	12.3500	106.7805	98.6555	99.6561	100,000,000.00		
FXD 1002153Y	KE5000000128	29-Jul-11	10-Jul-21	4,809	50,552.06	Fixed	12.3400				99.6841		
FXD 1002153Y	KE5000000718	23-Feb-11	10-Feb-21	5,016	50,681.00	Fixed	12.7500	12.4000	105.0802	102.2707	93.6450	50,000,000.00	
TWENTY YEAR BOND													
FXD 1002020Y	KE1000000480	30-Jul-01	05-Jun-21	2,380	36,145.10	Fixed	13.7500				99.8474		
FXD 10011020Y	KE2000000278	30-Mar-11	05-Mar-21	3,484	33,852.87	Fixed	12.0000				97.2841		
FXD 10021020Y	KE2000000384	28-Nov-11	01-Dec-21	4,100	48,506.49	Fixed	12.5000				97.3812		
FXD 10021020Y	KE2000000384	28-Nov-11	01-Sep-21	5,100	12,751.26	Fixed	14.5000				97.0305		
FXD 10021020Y	KE2000000382	26-Mar-11	01-Mar-20	6,138	58,078.29	Fixed	13.2000				100.4854		
FXD 20021020Y	KE2000000382	26-Mar-11	01-Mar-20	6,200	48,861.11	Fixed	13.4000				99.2732	200,000,000.00	
FXD 10021020Y	KE5000000084	15-Apr-11	21-Mar-21	6,521	29,560.05	Fixed	12.8700				100.1211		
TWENTY FIVE YEAR BOND													
FXD 10021025Y	KE4000000389	28-Apr-10	28-Mar-21	5,138	20,120.50	Fixed	11.2500				94.8055		
FXD 10021025Y	KE4000000454	25-Apr-11	25-May-21	52,476	58,268.14	Fixed	13.4500	14.4444	104.9897	98.8448	164,200,000.00		
FXD 10021025Y	KE7000000852	10-Mar-11	09-Apr-21	52,476	14,246.10	Fixed	13.8000				101.2774	100,000,000.00	
THIRTY YEAR BOND													
SBF 10011070Y	KE2000000130	28-Feb-11	21-Jan-21	7,193	26,144.70	Fixed	12.0000				97.3872		
INFRASTRUCTURE BONDS													
FB 20000120Y	KE4000000024	07-Oct-00	10-Dec-21	193	5,389.03	Fixed	12.0000				103.5166		
FB 10011020Y	KE2000000242	03-Oct-11	18-Sep-21	959	11,728.50	Fixed	12.0000				100.4415		
FB 10011020Y	KE3000000130	30-Sep-11	15-Sep-21	1,586	22,805.35	Fixed	11.0000				103.2111		
FB 10011020Y	KE4000000139	27-Oct-11	10-Oct-21	1,579	27,565.36	Fixed	11.0000				103.8467		
FB 100110Y	KE5000000100	14-Oct-11	01-Oct-20	1,289	25,119.58	Fixed	11.0000				102.1055		
FB 100110Y	KE5000000183	30-Sep-11	15-Mar-21	2,132	51,192.20	Fixed	11.0000				102.7617		
FB 100110Y	KE5000000454	24-Mar-11	12-May-21	1,480	36,303.42	Fixed	11.0000				102.1726		
FB 100110Y	KE5000000619	24-Oct-11	06-Oct-21	2,738	45,020.08	Fixed	12.0000				103.0855		
FB 100117Y	KE5000000784	27-Mar-11	17-Feb-21	2,839	14,835.46	Fixed	12.5000				100.2510		
FB 100119Y	KE5000000853	29-Jun-11	11-Jun-21	4,200	41,184.46	Fixed	12.5000				106.2778		
FB 100180Y	KE5000000102	19-Mar-11	20-Oct-20	4,379	36,797.20	Fixed	11.9500				101.4534		
FB 100180Y	KE5000000102	29-Mar-11	27-Feb-21	4,369	36,801.46	Fixed	12.2000				101.5427		
FB 100180Y	KE5000000544	26-Oct-11	05-Oct-20	3,901	71,609.05	Fixed	11.7500				100.8457		
FB 100200Y	KE5000000830	15-Apr-11	05-Apr-21	47,210	74,397.29	Fixed	10.8500	10.6000	101.9501	101.0111	99.7729	100,000,000.00	
FB 1002011Y	KE5000000863	15-Apr-11	25-May-21	46,787	19,475.46	Fixed	10.3000				100.9651		
FB 100210Y	KE5000000234	25-Apr-11	09-Sep-21	50,045	61,652.22	Fixed	12.2570	106.1105	102.4788	100.2558	200,000,000.00		
FB 100210Y	KE7000000456	12-Apr-21	21-Mar-20	50,890	81,841.03	Fixed	12.6670	12.2683	101.8306	100.9518	90.7930	70,400,000.00	
FB 100210Y	KE7000000456	12-Apr-21	21-Mar-20	50,890	81,841.03	Fixed	12.6670	12.2683	101.8306	100.9518	90.7930	70,400,000.00	
FB 100210Y	KE7000000456	12-Apr-21	21-Mar-20	50,890	81,841.03	Fixed	12.6670	11.6000	107.8188	106.5332	90.7930	66,100,000.00	
BONDS SELL/BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION													
FXD 30016 3Y	KE7000000636	26-Sep-16	20-Sep-21	130	23,051.05	Fixed	13.1120	7.8900	103.8301	101.7370	102.9627	18,000,000.00	
FXD 1001110Y	KE7000000890	20-Mar-11	15-Jan-21	377	35,452.15	Fixed	12.1800	10.8700	105.0890	102.7111	104.5214	3,700,000.00	
FXD 1001110Y	KE7000000863	24-Feb-11	12-Feb-21	2,872	47,550.28	Fixed	14.4380				101.6627	10,000,000.00	
FXD 20021315Y	KE2000000320	29-Apr-11	10-Apr-21	2,524	46,103.06	Fixed	12.0000	11.0800	105.0890	106.3000	100.8010	2,000,000.00	
FXD 10016020Y	KE4000000350	28-Mar-11	15-Mar-21	4,379	49,254.85	Fixed	12.0000	10.6000	105.7000	99.8301	97.0812	1,100,000.00	
FXD 10021020Y	KE7000000862	10-Mar-12	08-Apr-21	13,626	14,246.10	Fixed	13.8200	13.7000	101.2841	101.1793	101.2174	26,000,000.00	
FB 10011021Y	KE4000000139	27-Oct-11	10-Oct-21	1,579	27,565.36	Fixed	11.0000	10.8000	101.7801	101.0948	101.6071	4,000,000.00	
FB 10011021Y	KE5000000183	30-Sep-11	15-Mar-21	2,132	51,192.20	Fixed	11.0000	10.8100	102.7800	101.1771	102.8607	1,800,000.00	
FB 10011021Y	KE5000000183	30-Sep-11	22-Feb-21	4,369	36,801.46	Fixed	12.2000	11.7500	102.7700	101.0673	101.6071	4,000,000.00	
FB 100200Y	KE5000000544	26-Oct-11	05-Oct-20	3,901	71,609.05	Fixed	11.7500	10.8000	102.7700	101.0673	101.6071	4,000,000.00	
FB 100200Y	KE5000000544	26-Oct-11	05-Oct-20	3,901	71,609.05	Fixed	11.7500	10.8000	102.7700	101.0673	101.6071	4,000,000.00	
FB 100210Y	KE5000000234	25-Apr-11	09-Sep-21	50,045	61,652.22	Fixed	12.2570	106.1105	102.4788	100.2558	200,000,000.00		
FB 100210Y	KE7000000456	12-Apr-21	21-Mar-20	50,890	81,841.03	Fixed	12.6670	12.2683	101.8306	100.9518	90.7930	70,400,000.00	
FB 100210Y	KE7000000456	12-Apr-21	21-Mar-20	50,890	81,841.03	Fixed	12.6670	12.2683	101.8306	100.9518	90.7930	70,400,000.00	
FB 100210Y	KE7000000456	12-Apr-21	21-Mar-20	50,890	81,841.03	Fixed	12.6670	12.2683	101.8306	100.9518	90.7930	70,400,000.00	
FB 100210Y	KE7000000456	12-Apr-21	21-Mar-20	50,890	81,841.03	Fixed	12.6670	11.7500	107.8188	106.5332	90.7930	66,100,000.00	
FB 100210Y	KE7000000456	12-Apr-21	21-Mar-20	50,890	81,841.03	Fixed	12.6670						