

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE													May 18, 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 (%)	Value Traded (Kshs)	
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS ABOVE KES 50 MILLION													May 18, 2021
TWO YEAR BONDS													
FMD 1001010V	KE7000002217	11-Jan-21	09-Jan-23	801	56,860.26	Fixed	5.4860					104.0771	
FIVE YEAR BONDS													
FMD 2001010V	KE5000000107	25-Jul-18	19-Jul-23	82	24,595.36	Fixed	14.9888					102.2488	
FMD 2001010V	KE5000000436	26-Sep-18	20-Sep-23	128	23,051.05	Fixed	13.1120					102.9527	
FMD 1001110V	KE5000000146	29-Aug-17	20-Aug-22	861	29,589.15	Fixed	12.4580					103.2098	
FMD 1001110V	KE5000000786	23-Oct-17	17-Oct-22	317	20,712.15	Fixed	13.5170					103.8511	
FMD 1001010V	KE5000000818	20-Mar-18	20-Mar-23	671	36,293.04	Fixed	12.2986					104.1134	
FMD 1001010V	KE5000000847	29-Feb-18	19-Feb-23	1,587	45,462.22	Fixed	11.3460					102.6761	
FMD 2001010V	KE5000000106	13-Mar-18	08-Mar-23	1,088	38,201.40	Fixed	10.8720	10.3500	101.8288	101.2963		300,000,000.00	
FMD 2001010V	KE5000000106	13-Mar-18	08-Mar-23	1,088	38,201.40	Fixed	10.8720	10.3500	101.8898	101.4390		300,000,000.00	
FMD 2001010V	KE5000000106	16-Oct-18	09-Oct-23	1,301	45,012.00	Fixed	11.4920					102.4204	
FMD 1001010V	KE5000000547	11-May-20	05-May-21	1,448	35,121.88	Fixed	11.9670					103.2227	
TEN YEAR BONDS													
FMD 1001010V	KE2000000248	25-Jul-17	19-Jan-22	381	35,273.70	Fixed	12.7580					103.1641	
FMD 1001010V	KE2000000027	01-Jul-17	19-Jan-22	763	39,248.20	Fixed	12.3710					104.3905	
FMD 1001010V	KE5000000880	25-Mar-18	19-Jun-23	872	36,852.15	Fixed	12.1800	10.2000	108.1100	106.4946		250,000,000.00	
FMD 1001010V	KE2000000895	20-Mar-18	17-Jun-23	973	38,852.15	Fixed	12.1800	10.1600	108.1801	106.5812		200,000,000.00	
FMD 1001010V	KE5000000320	20-Aug-18	17-Aug-23	1,917	38,306.45	Fixed	10.0380					114.8714	
FMD 1001010V	KE5000000727	11-Jul-17	19-Jul-22	1,015	35,174.60	Fixed	12.9650					108.3515	
FMD 1001010V	KE5000000782	27-Aug-18	14-Aug-23	2,485	40,884.60	Fixed	10.6860					103.1170	
FMD 2001010V	KE5000000918	17-Oct-18	16-Oct-23	2,727	54,034.48	Fixed	12.5020					101.1592	
FMD 1001010V	KE5000000863	24-Feb-18	19-Feb-23	2,487	47,555.28	Fixed	14.4380	12.1000	104.3307	101.6262		500,000,000.00	
FMD 1001010V	KE5000000863	25-Feb-18	12-Feb-23	2,487	47,555.28	Fixed	12.4380					101.6265	
FMD 2001010V	KE5000000817	19-Jul-18	09-Aug-23	2,478	51,330.26	Fixed	12.3000					101.8277	
FMD 2001010V	KE5000000879	19-Aug-18	08-Aug-23	3,002	45,005.05	Fixed	11.5170					104.3953	
FMD 1001010V	KE5000000659	20-Nov-18	12-Nov-23	3,100	49,222.41	Fixed	12.2800	12.1500	106.6098	106.8723		103.7720	300,000,000.00
FIFTEEN YEAR BONDS													
FMD 1001010V	KE1000000140	20-Aug-17	07-Mar-22	283	3,654.60	Fixed	14.5000					100.8126	
FMD 2001010V	KE1000000182	20-Aug-17	06-Jun-22	384	39,450.60	Fixed	13.0000					100.6530	
FMD 1001010V	KE1000000180	20-Aug-17	07-Mar-22	338	36,568.10	Fixed	14.5000					100.8618	
FMD 1001010V	KE5000000894	20-Aug-18	19-Mar-23	864	36,738.86	Fixed	12.5000					100.9106	
FMD 1001010V	KE5000000436	26-Oct-18	07-Oct-23	1,338	31,892.48	Fixed	14.0000					100.2656	
FMD 1001010V	KE5000000104	20-Mar-18	19-Mar-23	1,086	27,803.84	Fixed	10.2000					100.1726	
FMD 2001010V	KE5000000188	26-Oct-17	08-Oct-22	1,685	24,582.21	Fixed	8.0000					100.3861	
FMD 1001010V	KE5000000875	25-Sep-18	06-Sep-23	2,302	51,459.01	Fixed	11.0000					96.8850	
FMD 1001010V	KE5000000786	23-Oct-17	17-Feb-22	2,498	46,124.14	Fixed	12.5000					100.7865	
FMD 2001010V	KE5000000388	29-Aug-17	19-Aug-22	2,419	46,103.04	Fixed	12.2000					100.8018	
FMD 2001010V	KE5000000388	29-Aug-17	19-Aug-22	2,419	46,103.04	Fixed	12.2000					96.3071	
FMD 2001010V	KE5000000879	22-Oct-18	03-Oct-23	4,321	28,664.34	Fixed	12.7500					101.2412	
FMD 2001010V	KE5000000879	22-Oct-18	03-Oct-23	4,321	28,664.34	Fixed	12.7500					100.3813	
FMD 2001010V	KE5000000104	13-Mar-18	24-Feb-23	4,724	46,863.78	Fixed	12.7400					96.8555	
FMD 2001010V	KE5000000128	29-Jul-18	19-Jul-23	4,801	55,550.28	Fixed	12.2400					96.6841	
FMD 1001010V	KE5000000718	24-Feb-18	09-Feb-23	5,811	50,893.10	Fixed	12.7980					100.1211	
TWENTY YEAR BOND													
FMD 1001010V	KE1000000180	30-Jul-18	05-Jun-23	2,575	36,145.10	Fixed	13.7500					96.9474	
FMD 1001010V	KE2000000178	30-Mar-18	05-May-23	1,839	33,822.07	Fixed	10.0000					98.2486	
FMD 1001010V	KE5000000294	26-Sep-18	21-Sep-23	2,486	46,586.49	Fixed	12.4000					97.2812	
FMD 1001010V	KE5000000454	26-Sep-18	01-Sep-23	5,885	52,761.20	Fixed	14.0000					97.0503	
FMD 1001010V	KE5000000325	20-Mar-18	01-Mar-23	5,131	55,079.29	Fixed	13.2000					100.4854	
FMD 1001010V	KE5000000885	30-Jul-18	25-Jul-23	8,297	86,805.11	Fixed	13.0000	13.4500	100.3881	96.2889		100,000,000.00	
FMD 2001010V	KE5000000885	30-Jul-18	25-Jul-23	8,297	86,805.11	Fixed	13.0000	13.4500	100.5908	96.4530		200,000,000.00	
FMD 1001010V	KE5000000884	15-Apr-18	21-Mar-23	4,518	23,560.05	Fixed	12.8750					100.1211	
TWENTY FIVE YEAR BOND													
FMD 1001010V	KE5000000389	26-Jul-18	26-Mar-23	5,010	26,190.34	Fixed	11.2500					96.8505	
FMD 1001010V	KE5000000450	25-Jun-18	25-Mar-23	50,376	86,258.15	Fixed	13.4000					97.2150	
FMD 1001010V	KE70000000652	10-May-21	09-Apr-46	51,426	14,246.10	Fixed	13.0240					100.9629	
THIRTY YEAR BOND													
SEK 1001010V	KE20000002138	28-Feb-11	21-Jan-47	7,188	28,144.10	Fixed	12.0000					97.3972	
INFRASTRUCTURE BONDS													
IFB 2000102V	KE4000000324	07-Dec-00	22-Nov-21	188	5,388.33	Fixed	10.0000					101.6126	
IFB 1001102V	KE5000000242	03-Jul-11	18-Sep-21	193	11,735.26	Fixed	12.0000					100.4818	
IFB 1001102V	KE5000000130	30-Mar-11	15-Sep-21	1,881	27,803.35	Fixed	10.0000					100.2111	
IFB 1001010V	KE5000000100	27-Oct-11	13-Oct-21	1,373	27,405.04	Fixed	11.0000					100.6272	
IFB 1001010V	KE5000000100	14-Oct-11	03-Oct-21	1,398	26,119.85	Fixed	10.0000					100.0056	
IFB 1001010V	KE5000000183	30-Mar-11	19-Mar-27	2,127	51,192.26	Fixed	11.0000					102.7617	
IFB 1001010V	KE5000000454	23-Aug-11	09-Aug-23	1,405	36,301.26	Fixed	8.7500	107.8100	107.8852	111.1738		100,000,000.00	
IFB 1001010V	KE5000000650	24-Jul-11	09-Oct-21	3,700	40,009.04	Fixed	10.0000					103.0862	
IFB 1001102V	KE5000000885	27-Jul-11	19-Feb-22	2,607	34,336.46	Fixed	10.0000					100.2570	
IFB 1001010V	KE5000000786	27-Nov-17	18-Feb-24	1,380	41,469.45	Fixed	10.0000	111.4788	111.8762	114.6844		150,000,000.00	
IFB 1001010V	KE5000000893	29-Jun-18	10-Jun-23	4,205	41,184.80	Fixed	12.2000					100.1718	
IFB 1001010V	KE5000000108	19-Mar-18	19-Oct-23	8,389	36,307.26	Fixed	10.0000					100.4524	
IFB 1001010V	KE5000000780	20-Jul-18	21-Feb-24	8,315	16,828.65	Fixed	12.2000					101.5427	
IFB 1001010V	KE5000000544	26-Oct-17	09-Oct-23	5,296	17,028.65	Fixed	12.2500					100.1647	
IFB 1002000V	KE5000000430	16-Aug-17	02-Aug-29	47,216	74,397.29	Fixed	10.8500	10.8000	101.2881	100.1886		531,500,000.00	
IFB 1002000V	KE5000000885	29-Jul-18	25-Jul-23	86,547	78,633.86	Fixed	10.8500	10.8000	101.2881	100.1886		531,500,000.00	
IFB 1002011V	KE5000000445	26-Aug-20	11-Aug-31	48,871	78,639.89	Fixed	10.8000	11.0500	101.7816	98.2163		400,000,000.00	
IFB 1002100V	KE7000000124	25-Jul-20	05-Jun-37	50,005	81,602.42	Fixed	12.2570					102.4798	
IFB 1002100V	KE7000000146	12-Jul-21	21-Mar-38	50,800	81,841.03	Fixed	12.6870	12.7500	100.7149	100.0506		500,000,000.00	
IFB 1002100V	KE7000000146	12-Jul-21	21-Mar-38	50,800	81,841.03	Fixed	12.6870	12.4004	100.4480	101.2952		37,000,000.00	
IFB 1002100V	KE7000000146	12-Jul-21	21-Mar-38	50,800	81,841.03	Fixed	12.6870	12.2500	100.3919	100.7411		100,000,000.00	
IFB 1002100V	KE7000000146	12-Jul-21	21-Mar-38	50,800	81,841.03	Fixed	12.6870	12.2000	100.1513	100.1038		169,800,000.00	
BONDS SELL/BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION													
FMD 1001010V	KE5000000863	25-Feb-18	12-Feb-23	2,487	47,555.28	Fixed	12.4380	11.8000	108.1615	101.1439	101.6265	5,000,000.00	
FMD 2001010V	KE5000000879	19-Jul-18	09-Aug-23	2,478	45,005.05	Fixed	11.5170	10.0000	97.4085	96.4984	100.3651	200,000,000.00	
FMD 1001010V	KE5000000320	20-Aug-18	17-Aug-23	1,917	38,306.45	Fixed	10.0380	12.1400	108.5280	104.5377	1		
FMD 1001010V	KE5000000727	11-Jul-17	19-Jul-22	1,015	35,174.60	Fixed	12.9650					108.3515	
FMD 1001010V	KE5000000782	27-Aug-18	14-Aug-23	2,485	40,884.60	Fixed	10.6860					103.1170	
FMD 2001010V	KE5000000918	17-Oct-18	16-Oct-23	2,727	54,034.48	Fixed	12.5020					101.1592	
FMD 1001010V	KE5000000863	24-Feb-18	19-Feb-23	2,487	47,555.28	Fixed	14.4380	12.1000	104.3307	101.6262		500,000,000.00	
FMD 1001010V	KE5000000863	25-Feb-18	12-Feb-23	2,487	47,555.28	Fixed	12.4380					101.6265	
FMD 2001010V	KE5000000817	19-Jul-18	09-Aug-23	2,478	51,330.26	Fixed	12.3000					101.8277	
FMD 2001010V	KE5000000879	19-Aug-18	08-Aug-23	3,002	45,005.05	Fixed	11.5170					104.3953	
FMD 1001010V	KE5000000659	20-Nov-18	12-Nov-23	3,100	49,222.41	Fixed	12.2800	12.1500	106.6098	106.8723		103.7720	300,000,000.00
GOVERNMENT OF K													