

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE												May 28, 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 28, 2021	
FIVE YEAR BONDS													
FND 10011010	KE000000217	11-Jan-21	09-Jun-21	991	56,860.36	Fixed		9.4860				104.0771	
FND 20011010	KE000000107	25-Jul-18	19-Jun-21	991	24,596.34	Fixed		14.9888				102.2498	
FND 30011010	KE000000406	26-Sep-18	20-Sep-21	118	23,051.05	Fixed		13.1120				102.9627	
FND 10011010	KE000000246	29-Aug-17	20-Aug-22	651	29,589.15	Fixed		12.4890				103.2098	
FND 20011010	KE000000786	23-Oct-11	17-Oct-22	967	20,724.16	Fixed		13.5178	9.5000	108.1680	103.8289	100,000,000.00	
FND 10011010	KE000000818	28-Mar-18	20-Mar-23	681	36,293.24	Fixed		12.2986	10.3000	109.4638	103.1388	108,000,000.00	
FND 10011010	KE000000947	29-Feb-18	19-Feb-23	997	45,682.22	Fixed		11.5460				102.6161	
FND 20011010	KE000000106	13-Mar-18	08-Mar-23	1,079	38,201.40	Fixed		10.8720	15.5000	101.4887	106.8111	101,4138	
FND 20011010	KE000000106	13-Mar-18	08-Mar-23	1,079	38,201.40	Fixed		10.8720	15.5000	102.0786	101.5386	200,000,000.00	
FND 30011010	KE000000106	16-Oct-18	09-Dec-24	1,261	45,012.00	Fixed		11.4920				102.4204	
FND 100001010	KE000000947	11-May-20	05-May-21	1,438	50,121.88	Fixed		11.9670				103.2227	
TEN YEAR BONDS													
FND 10011010	KE000000238	25-Jul-18	14-Jun-22	981	35,273.70	Fixed		12.7580				103.1641	
FND 10011010	KE000000607	01-Jul-11	19-Jun-21	791	29,248.20	Fixed		12.3710	10.3000	108.1196	103.7488	100,000,000.00	
FND 10011010	KE000000880	25-Mar-18	19-Jun-24	961	38,852.15	Fixed		12.1860				104.5853	
FND 10011010	KE000000932	29-Feb-18	17-Feb-23	1,007	18,306.46	Fixed		13.0780				110.8714	
FND 10011010	KE000000787	31-Jul-17	19-Jul-27	1,078	35,174.40	Fixed		12.9660				108.5142	
FND 10011010	KE000000782	27-Aug-18	14-Aug-23	1,435	45,081.00	Fixed		12.0980				103.0565	
FND 20011010	KE000000816	17-Oct-18	06-Dec-23	1,737	54,058.48	Fixed		12.9280				100.6796	
FND 10011010	KE000000863	25-Feb-18	12-Feb-23	1,717	67,505.09	Fixed		12.4380				101.2738	
FND 20011010	KE000000877	19-Apr-18	08-Apr-23	1,806	51,300.00	Fixed		12.3000				100.6877	
FND 30011010	KE000000878	19-Aug-18	08-Aug-23	1,880	45,000.00	Fixed		11.5170				101.3613	
FND 40011010	KE000000939	29-Nov-18	12-Nov-23	1,991	68,321.84	Fixed		12.2801				100.9713	
FIFTEEN YEAR BONDS													
FND 100001010	KE100000130	26-Mar-21	07-Mar-22	281	3,400.00	Fixed		14.5000				108.8218	
FND 200001010	KE100000132	25-Jul-21	08-Jun-22	371	34,480.00	Fixed		13.8000				109.0634	
FND 300001010	KE100000130	26-Mar-21	07-Feb-22	109	32,569.10	Fixed		12.5000				103.8285	
FND 100001010	KE100000148	31-Mar-21	13-Mar-22	409	34,789.80	Fixed		12.8000				102.2516	
FND 100001010	KE000000138	26-Oct-21	07-Oct-24	1,149	11,552.45	Fixed		10.5000				108.2616	
FND 100101010	KE000000138	29-Mar-21	19-Mar-23	1,980	27,449.40	Fixed		12.2000				99.8157	
FND 200101010	KE000000158	26-Apr-21	08-Dec-23	1,685	24,832.01	Fixed		9.0000				94.8236	
FND 100101010	KE000000170	45-Feb-21	08-Sep-27	1,406	53,029.81	Fixed		11.0000				108.8218	
FND 100101010	KE000000170	45-Feb-21	07-Feb-28	1,406	49,164.13	Fixed		11.9001	100.1306	96.8781	97.7631	300,000,000.00	
FND 100101010	KE000000270	25-Feb-21	07-Feb-28	1,406	49,164.13	Fixed		12.2000	11.7000	101.0280	97.9558	100,000,000.00	
FND 200101010	KE000000288	26-Sep-21	08-Sep-28	2,009	46,100.88	Fixed		9.0000				99.2715	
FND 100101010	KE000000332	28-May-21	19-May-23	1,464	46,254.05	Fixed		12.8500				99.8021	
FND 100101010	KE000000378	20-Oct-21	03-Oct-23	1,411	46,064.16	Fixed		12.7500				101.2413	
FND 100101010	KE000000430	26-Jul-21	08-Jun-24	1,409	80,800.00	Fixed		12.8570				100.8118	
FND 100101010	KE000000434	13-Mar-21	04-Feb-24	1,414	46,112.27	Fixed		12.7800				100.2925	
FND 100101010	KE000000435	26-Jul-21	10-Jul-24	1,701	50,562.05	Fixed		12.3400				99.8841	
FND 100001010	KE000000718	15-Feb-21	05-Feb-21	1,001	50,861.00	Fixed		12.7580				102.2787	
TWENTY YEAR BONDS													
FND 100000010	KE100000183	30-Jul-21	08-Jun-22	1,865	38,145.10	Fixed		11.7500				99.2474	
FND 100100010	KE000000178	30-Mar-21	19-Feb-22	1,409	13,452.87	Fixed		10.8000				99.9860	
FND 100100010	KE000000340	26-Jul-21	01-Feb-22	1,475	48,508.49	Fixed		12.0000				97.8812	
FND 100100010	KE000000342	26-Jul-21	01-Feb-22	1,475	48,508.49	Fixed		12.0000				97.8812	
FND 100100010	KE000000345	26-Jul-21	01-Mar-23	1,511	23,609.29	Fixed		12.3000				100.4854	
FND 100100010	KE000000355	30-Jul-21	05-Jul-23	1,847	86,801.11	Fixed		12.2000				99.9532	
FND 100100010	KE000000394	15-Apr-21	21-Mar-23	1,508	23,860.00	Fixed		12.8771				100.1211	
TWENTY FIVE YEAR BOND													
FND 100100010	KE000000389	26-Jul-21	28-Mar-23	1,513	20,192.50	Fixed		11.2500				94.6055	
FND 100100010	KE000000469	25-Jul-21	28-Mar-24	1,524	86,288.14	Fixed		11.4000				101.0386	
FND 100100010	KE000000482	10-Mar-21	08-Apr-23	1,549	19,281.84	Fixed		13.7000	102.4204	101.5680	101.3726	50,000,000.00	
FND 100100010	KE000000482	10-Mar-21	08-Apr-23	1,549	19,281.84	Fixed		13.8000	102.8011	101.9738	101.8726	250,000,000.00	
FND 100100010	KE000000482	10-Mar-21	08-Apr-23	1,549	19,281.84	Fixed		13.8000	102.9613	102.2728	101.8726	100,000,000.00	
FND 100100010	KE000000482	10-Mar-21	08-Apr-23	1,549	19,281.84	Fixed		13.8000	109.7000	106.0115	101.8726	5,000,000.00	
THIRTY YEAR BOND													
FND 100100010	KE000000215	28-Feb-11	21-Jan-21	7,178	28,144.70	Fixed		12.0000				97.2872	
INFRASTRUCTURE BONDS													
IFB 10011010	KE000000104	07-Dec-18	22-Feb-21	178	1,388.31	Fixed		12.0000				101.2138	
IFB 10011010	KE000000246	03-Oct-11	18-Sep-21	961	11,756.00	Fixed		12.8000				101.4811	
IFB 10011010	KE000000100	30-Sep-18	15-Sep-23	1,571	27,803.36	Fixed		11.0000	8.5000	108.3380	102.2113	102,000,000.00	
IFB 10011010	KE000000100	27-Oct-18	15-Sep-23	1,580	27,465.66	Fixed		11.0000				102.4673	
IFB 10011010	KE000000100	14-Oct-18	15-Oct-24	1,188	26,119.05	Fixed		11.0000				102.1055	
IFB 10011010	KE000000153	30-Mar-21	19-Mar-27	1,717	51,182.26	Fixed		12.2000				100.7167	
IFB 10011010	KE000000454	23-Mar-18	12-Mar-23	1,485	28,005.40	Fixed		12.8000				107.8852	
IFB 10011010	KE000000454	24-Jul-18	06-Jul-23	1,701	46,200.00	Fixed		12.8000				100.3008	
IFB 10011010	KE000000680	27-Feb-17	17-Feb-23	2,817	14,300.00	Fixed		12.8000				100.2570	
IFB 10011010	KE000000788	27-Mar-17	16-Mar-24	1,775	41,469.45	Fixed		12.2000				100.2638	
IFB 10011010	KE000000802	29-Mar-18	19-Mar-23	1,406	27,184.46	Fixed		12.8000				100.1718	
IFB 10011010	KE000000819	18-Mar-18	25-Oct-23	1,509	36,787.26	Fixed		11.9500				101.4524	
IFB 10011010	KE000000786	25-Mar-17	17-Feb-24	1,406	16,430.65	Fixed		12.2000	12.2000	103.4489	107.2033	360,000,000.00	
IFB 10011010	KE000000563	26-Oct-18	08-Oct-26	1,406	71,008.05	Fixed		11.7500				100.9058	
IFB 10011010	KE000000810	15-Apr-21	08-Apr-23	1,508	74,397.29	Fixed		11.8000				100.1821	
IFB 10011010	KE000000883	03-Apr-20	25-May-26	46,187	19,275.46	Fixed		10.2000	8.7000	106.2906	106.7247	100,000,000.00	
IFB 10011010	KE000000545	26-Apr-21	11-Apr-21	48,871	78,639.89	Fixed		10.9000	10.9000	102.0890	98.7144	99,2178	
IFB 10011010	KE000000545	26-Apr-21	11-Apr-21	48,871	78,639.89	Fixed		10.9000	10.9000	102.0890	98.7144	99,2178	
IFB 10011010	KE000000545	26-Apr-21	09-Apr-27	50,885	81,602.02	Fixed		12.2570	12.0000	102.0384	102.7598	100,000,000.00	
IFB 10011010	KE000000546	13-Apr-21	21-Mar-23	50,885	81,601.03	Fixed		12.2570	12.2000	106.2673	104.0867	100,000,000.00	
IFB 10011010	KE000000546	13-Apr-21	21-Mar-23	50,885	81,601.03	Fixed		12.6870	12.4000	106.4837	102.8929	103.8486	
IFB 10011010	KE000000546	13-Apr-21	21-Mar-23	50,885	81,601.03	Fixed		12.1700	12.1000	106.1485	103.3417	103.8486	
IFB 10011010	KE000000546	12-Apr-21	21-Mar-23	50,885	81,601.03	Fixed		12.6870	15.1000	106.2558	103.3413	100,000,000.00	
BONDS SELL/BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION													
FND 10011010	KE000000607	01-Jul-11	19-Jun-21	791	38,488.20	Fixed		12.3710	10.8000	108.1618	103.1380	104.3832	1,000,000.00
FND 10011010	KE000000608	29-Feb-18	17-Feb-23	1,007	87,005.09	Fixed		12.4380	11.6000	108.3434	105.0870	101.2738	2,000,000.00
FND 30011010	KE000000816	19-Apr-21	08-Apr-23	1									