

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE													October 1, 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													October 1, 2021
TWO YEAR BONDS													
FXD 1/2021/2Yr		KE7000002217	11-Jan-21	09-Jan-23	465	55,860.26	Fixed	9.4860			101.0304		
FIVE YEAR BONDS													
FXD 1/2017/5Yr		KE5000007434	28-Aug-17	22-Aug-22	325	29,599.15	Fixed	12.4650			102.9054		
FXD 2/2017/5Yr		KE5000007764	23-Oct-17	17-Oct-22	381	20,712.10	Fixed	12.5170			104.6245		
FXD 1/2018/5Yr		KE5000008218	26-Mar-18	20-Mar-23	535	30,795.55	Fixed	12.2990			105.0761		
FXD 1/2019/5Yr		KE5000009547	25-Feb-19	19-Feb-24	871	65,082.22	Fixed	11.3040			103.7160		
FXD 2/2019/5Yr		KE6000001096	13-May-19	06-May-24	948	39,201.40	Fixed	10.8720			102.5709		
FXD 3/2019/5Yr		KE6000005766	16-Dec-19	09-Dec-24	1,165	45,012.60	Fixed	11.4920			104.2368		
FXD1/2020/5Yr		KE6000008547	11-May-20	05-May-25	1,312	30,121.88	Fixed	11.6670			103.7964		
TEN YEAR BONDS													
FXD 1/2012/10Yr	(Re-opened)	KE2000002358	25-Jun-12	13-Jun-22	255	35,273.70	Fixed	12.7050			104.0596		
FXD 1/2013/10Yr	(Re-opened)	KE2000006037	01-Jul-13	19-Jun-23	626	39,248.20	Fixed	12.3710	9.0162	108.6691	105.2025	104.7514	
FXD 1/2014/10Yr	(Re-opened)	KE3000008890	25-May-15	15-Jan-24	836	35,852.15	Fixed	12.1800			105.1840		
FXD 1/2016/10Yr		KE5000006329	29-Aug-16	17-Aug-26	1,781	18,306.45	Fixed	15.0390			115.7310		
FXD 1/2017/10Yr		KE5000007327	31-Jul-17	19-Jul-27	2,117	35,174.40	Fixed	12.9660			106.7301		
FXD 1/2018/10Yr		KE5000008762	27-Aug-18	14-Aug-28	2,509	40,584.60	Fixed	12.6860			110.3401		
FXD 2/2018/10Yr		KE5000009216	17-Dec-18	04-Dec-28	2,621	54,034.49	Fixed	12.9520			102.4860		
FXD 1/2019/10Yr		KE5000009653	25-Feb-19	12-Feb-29	2,691	67,555.29	Fixed	12.4380			101.5927		
FXD 2/2019/10Yr		KE5000009877	15-Apr-19	02-Apr-29	2,740	51,325.00	Fixed	12.3000			101.1885		
FXD 3/2019/10Yr		KE6000004876	19-Aug-19	06-Aug-29	2,866	45,005.05	Fixed	11.5170	12.2500	97.7860	96.3306	95.1298	
FXD 4/2019/10Yr		KE6000005659	25-Nov-19	12-Nov-29	2,964	69,222.44	Fixed	12.2800			101.1344		
FIFTEEN YEAR BONDS													
FXD1/2007/15Yr		KE1000001345	26-Mar-07	07-Mar-22	157	3,654.60	Fixed	14.5000			104.2729		
FXD2/2007/15Yr		KE1000001352	25-Jun-07	06-Jun-22	248	32,682.60	Fixed	13.5000			105.6632		
FXD3/2007/15Yr	(Re-opened)	KE1000001360	26-Nov-07	07-Nov-22	402	32,958.10	Fixed	12.5000			103.8929		
FXD1/2008/15Yr		KE1000001428	31-Mar-08	13-Mar-23	528	34,789.80	Fixed	12.5000			106.6192		
FXD1/2009/15Yr		KE4000003436	26-Oct-09	07-Oct-24	1,102	31,952.45	Fixed	12.5000			106.5274		
FXD1/2010/15Yr		KE4000003550	29-Mar-10	10-Mar-25	1,256	27,693.90	Fixed	10.2500			101.0039		
FXD2/2010/15Yr	(Re-opened)	KE2000001558	25-Apr-11	08-Dec-25	1,529	24,532.51	Fixed	9.0000			94.7055		
FXD1/2012/15Yr		KE4000003675	24-Sep-12	06-Sep-27	2,183	81,551.44	Fixed	11.0000	11.3500	99.0456	98.5016	97.8785	
FXD1/2013/15Yr	(Re-opened)	KE4000003790	25-Feb-13	07-Feb-28	2,320	49,124.18	Fixed	11.2500			97.9867		
FXD2/2013/15Yr		KE4000003808	29-Apr-13	10-Apr-28	2,383	66,103.06	Fixed	12.0000			101.5569		
FXD1/2018/15Yr		KE5000008432	28-May-18	09-May-33	4,238	76,457.90	Fixed	12.6500			100.8629		
FXD2/2018/15Yr		KE5000008879	22-Oct-18	03-Oct-33	4,385	29,064.35	Fixed	12.7500			101.1962		
FXD1/2019/15Yr		KE5000009430	28-Jan-19	09-Jan-34	4,483	80,809.08	Fixed	12.8570			103.7405		
FXD2/2019/15Yr		KE6000001104	13-May-19	24-Apr-34	4,588	64,147.57	Fixed	12.7340			100.4265		
FXD3/2019/15Yr		KE6000001328	29-Jul-19	10-Jul-34	4,665	50,552.95	Fixed	12.3400			97.9528		
FXD1/2020/15Yr		KE6000007218	25-Feb-20	05-Feb-35	4,875	50,883.00	Fixed	12.7560			100.8110		
TWENTY YEAR BOND													
FXD1/2008/20Yr	(Re-opened)	KE1000001493	30-Jun-08	05-Jun-28	2,439	38,145.10	Fixed	13.7500			108.4854		
FXD1/2011/20Yr	(Re-opened)	KE2000002176	30-May-11	05-May-31	3,503	33,822.97	Fixed	10.0000			86.9701		
FXD1/2012/20Yr	(Re-opened)	KE4000003949	26-Nov-12	01-Nov-32	4,049	56,884.79	Fixed	12.0000			97.8774		
FXD1/2016/20Yr		KE5000006543	26-Sep-16	01-Sep-36	5,449	12,761.20	Fixed	14.0000			97.0053		
FXD1/2018/20Yr		KE5000008325	26-Mar-18	01-Mar-38	5,995	59,078.29	Fixed	13.2000			100.6122		
FXD2/2018/20Yr		KE5000008655	30-Jul-18	05-Jul-38	6,121	88,905.11	Fixed	13.2000			101.9944		
FXD1/2019/20Yr		KE5000009984	15-Apr-19	21-Mar-39	6,380	66,006.45	Fixed	12.8730			97.9666		
FXD1/2021/20Yr		KE7000005210	16-Aug-21	22-Jul-41	7,251	39,539.41	Fixed	13.4440			106.0707		
TWENTY FIVE YEAR BOND													
FXD1/2010/25Yr	(Re-opened)	KE4000003089	28-Jun-10	28-May-35	4,987	20,192.50	Fixed	11.2500			96.2600		
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	7,906	86,258.15	Fixed	13.4000			105.8520		
FXD1/2021/25Yr		KE7000003652	10-May-21	09-Apr-46	8,956	14,246.10	Fixed	13.9240			103.2678		
THIRTY YEAR BOND													
SDB 1/2011/30Yr	(Re-opened)	KE2000002135	28-Feb-11	21-Jan-41	7,052	28,144.70	Fixed	12.0000			91.1930		
INFRASTRUCTURE BONDS													
IFB 2/2009/12Yr		KE4000003204	07-Dec-09	22-Nov-21	52	5,388.33	Fixed	12.0000			101.5126		
IFB 1/2011/12Yr		KE2000002242	09-Oct-11	18-Sep-23	717	11,735.50	Fixed	12.0000			105.7745		
IFB 1/2013/12Yr		KE3000008130	30-Sep-13	15-Sep-25	1,462	16,060.21	Fixed	11.0000			106.5650		
IFB 1/2014/12Yr		KE4000001109	27-Oct-14	12-Oct-26	1,854	27,045.95	Fixed	11.0000			103.8757		
IFB 1/2015/9Yr		KE5000004100	14-Dec-15	02-Dec-24	1,158	25,119.55	Fixed	11.0000			103.9208		
IFB 1/2015/12Yr		KE4000001653	30-Mar-15	15-Mar-27	1,991	51,192.20	Fixed	11.0000			106.1634		
IFB 1/2016/9Yr		KE5000004654	23-May-16	12-May-25	1,319	28,035.40	Fixed	12.5000			109.0230		
IFB 1/2016/15Yr		KE5000006659	24-Oct-16	06-Oct-31	3,674	40,029.65	Fixed	12.0000			105.1908		
IFB 1/2017/12Yr		KE5000006980	27-Feb-17	12-Feb-29	2,691	14,330.40	Fixed	12.5000			109.2570		
IFB 1/2017/7Yr		KE5000007988	27-Nov-17	18-Nov-24	1,144	41,469.45	Fixed	12.5000			106.3432		
IFB 1/2018/15Yr		KE5000008093	29-Jan-18	10-Jan-33	4,119	41,184.80	Fixed	12.5000	11.5000	107.7673	105.4665	104.3762	
IFB 1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	6,233	36,787.30	Fixed	11.9500			105.0157		
IFB 1/2019/25Yr		KE5000009760	25-Mar-19	22-Feb-44	8,179	16,828.65	Fixed	12.2000			96.7988		
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	08-Oct-35	5,120	71,028.55	Fixed	11.7500			98.5189		
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	02-Apr-29	2,740	74,397.29	Fixed	10.8500			100.3888		
IFB 1/2020/6Yr		KE6000008653	03-Jun-20	25-May-26	1,697	19,275.46	Fixed	10.2000			103.7535		
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,618	78,639.89	Fixed	10.9000			99.4936		
IFB 1/2021/16Yr		KE7000002324	25-Jan-21	05-Jan-37	5,575	81,052.52	Fixed	12.2570	12.2500	102.2557	99.9996	100.6017	
IFB 1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	6,380	81,941.63	Fixed	12.6670			103.1969		
IFB 1/2021/21Yr		KE7000005327	13-Sep-21	18-Aug-42	7,643	106,752.53	Fixed	12.7370	12.5000	102.1504	101.5205	104.8622	
IFB 1/2021/21Yr		KE7000005327	13-Sep-21	18-Aug-42	7,643	106,752.53	Fixed	12.7370	12.4800	102.2819	101.6520	104.8622	
IFB 1/2021/21Yr		KE7000005327	13-Sep-21	18-Aug-42	7,643	106,752.53	Fixed	12.7370	12.4500	102.4798	101.8499	104.8622	
IFB 1/2021/21Yr		KE7000005327	13-Sep-21	18-Aug-42	7,643	106,752.53	Fixed	12.7370	12.4250	102.6451	102.0152	104.8622	
IFB 1/2021/21Yr		KE7000005327	13-Sep-21	18-Aug-42	7,643	106,752.53	Fixed	12.7370	11.9400	105.9421	105.3122	104.8622	
BONDS SELL/BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES.50 MILLION													
FXD 1/2019/5Yr		KE5000009547	25-Feb-19	19-Feb-24	871	65,082.22	Fixed	11.3040					