

NSE NAIROBI SECURITIES EXCHANGE REGULATED BY THE CAPITAL MARKETS BOARD OF KENYA BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE												October 4, 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 4, 2021	
TWO YEAR BONDS													
FXD 1/2021/2Yr		KE7000002217	11-Jan-21	09-Jan-23	462	55,860.26	Fixed	9.4860			101.0304		
FIVE YEAR BONDS													
FXD 1/2017/5Yr		KE5000007434	28-Aug-17	22-Aug-22	322	29,599.15	Fixed	12.4650			102.9054		
FXD 2/2017/5Yr		KE5000007764	23-Oct-17	17-Oct-22	378	20,712.10	Fixed	12.5170			104.6245		
FXD 1/2018/5Yr		KE5000008218	26-Mar-18	20-Mar-23	532	30,795.55	Fixed	12.2990			105.0761		
FXD 1/2019/5Yr		KE5000009547	25-Feb-19	19-Feb-24	868	65,082.22	Fixed	11.3040			103.7160		
FXD 2/2019/5Yr		KE6000001096	13-May-19	06-May-24	945	39,201.40	Fixed	10.8720			102.5709		
FXD 3/2019/5Yr		KE6000005766	16-Dec-19	09-Dec-24	1,162	45,012.60	Fixed	11.4920			104.2368		
FXD1/2020/5Yr		KE6000008547	11-May-20	05-May-25	1,309	30,121.88	Fixed	11.6670			103.7964		
TEN YEAR BONDS													
FXD 1/2012/10Yr	(Re-opened)	KE2000002358	25-Jun-12	13-Jun-22	252	35,273.70	Fixed	12.7050			104.0596		
FXD 1/2013/10Yr	(Re-opened)	KE2000006037	01-Jul-13	19-Jun-23	623	39,248.20	Fixed	12.3710			105.2025		
FXD 1/2014/10Yr	(Re-opened)	KE3000008890	25-May-15	15-Jan-24	833	35,852.15	Fixed	12.1800			105.1840		
FXD 1/2016/10Yr		KE5000006329	29-Aug-16	17-Aug-26	1,778	18,306.45	Fixed	15.0390			115.7310		
FXD 1/2017/10Yr		KE5000007327	31-Jul-17	19-Jul-27	2,114	35,174.40	Fixed	12.9660			106.7301		
FXD 1/2018/10Yr		KE5000008762	27-Aug-18	14-Aug-28	2,506	40,584.60	Fixed	12.6860			110.3401		
FXD 2/2018/10Yr		KE5000009216	17-Dec-18	04-Dec-28	2,618	54,034.49	Fixed	12.9520			102.4860		
FXD 1/2019/10Yr		KE5000009653	25-Feb-19	12-Feb-29	2,688	67,555.29	Fixed	12.4380			101.5927		
FXD 2/2019/10Yr		KE5000009877	15-Apr-19	02-Apr-29	2,737	51,325.00	Fixed	12.3000			101.1885		
FXD 3/2019/10Yr		KE6000004876	19-Aug-19	06-Aug-29	2,863	45,005.05	Fixed	11.5170			96.3306		
FXD 4/2019/10Yr		KE6000005659	25-Nov-19	12-Nov-29	2,961	69,222.44	Fixed	12.2800	12.3000	104.3497	99.8628	101.1344	200,000,000
FIFTEEN YEAR BONDS													
FXD1/2007/15Yr		KE1000001345	26-Mar-07	07-Mar-22	154	3,654.60	Fixed	14.5000			104.2729		
FXD2/2007/15Yr		KE1000001352	25-Jun-07	06-Jun-22	245	32,682.60	Fixed	13.5000			105.6632		
FXD3/2007/15Yr	(Re-opened)	KE1000001360	26-Nov-07	07-Nov-22	399	32,958.10	Fixed	12.5000			103.8929		
FXD1/2008/15Yr		KE1000001428	31-Mar-08	13-Mar-23	525	34,789.80	Fixed	12.5000			106.6192		
FXD1/2009/15Yr		KE4000003436	26-Oct-09	07-Oct-24	1,099	31,952.45	Fixed	12.5000			106.5274		
FXD1/2010/15Yr		KE4000003550	29-Mar-10	10-Mar-25	1,253	27,693.90	Fixed	10.2500			101.0039		
FXD2/2010/15Yr	(Re-opened)	KE2000001558	25-Apr-11	08-Dec-25	1,526	24,532.51	Fixed	9.0000			94.7055		
FXD1/2012/15Yr		KE4000003676	24-Sep-12	06-Sep-27	2,183	81,551.44	Fixed	11.0000			98.5016		
FXD1/2013/15Yr	(Re-opened)	KE4000003790	25-Feb-13	07-Feb-28	2,317	49,124.18	Fixed	11.2500			97.9867		
FXD2/2013/15Yr		KE4000003808	29-Apr-13	10-Apr-28	2,380	66,103.06	Fixed	12.0000			101.5569		
FXD1/2019/15Yr		KE5000008432	28-May-18	09-May-33	4,235	76,457.90	Fixed	12.6500			100.8629		
FXD2/2018/15Yr		KE5000008879	22-Oct-18	03-Oct-33	4,382	29,064.35	Fixed	12.7500			101.1962		
FXD1/2019/15Yr		KE5000009430	28-Jun-19	09-Jan-34	4,480	80,809.08	Fixed	12.8570			103.7405		
FXD2/2019/15Yr		KE6000001104	13-May-19	24-Apr-34	4,586	64,147.57	Fixed	12.7340			100.4265		
FXD3/2019/15Yr		KE6000001328	29-Jul-19	10-Jul-34	4,662	50,552.95	Fixed	12.3400			97.9528		
FXD1/2020/15Yr		KE6000007218	25-Feb-20	05-Feb-35	4,872	50,883.00	Fixed	12.7560			100.8110		
TWENTY YEAR YEAR BOND													
FXD1/2008/20Yr	(Re-opened)	KE1000001493	30-Jun-08	05-Jun-28	2,436	38,145.10	Fixed	13.7500			108.4854		
FXD1/2011/20Yr	(Re-opened)	KE2000002176	30-May-11	05-May-31	3,500	33,822.97	Fixed	10.0000			86.9701		
FXD1/2012/20Yr	(Re-opened)	KE4000003949	26-Nov-12	01-Nov-32	4,046	56,884.79	Fixed	12.0000			97.8774		
FXD1/2016/20Yr		KE5000006543	26-Sep-16	01-Sep-36	5,446	12,761.20	Fixed	14.0000			97.0053		
FXD1/2018/20Yr		KE5000008325	26-Mar-18	01-Mar-38	5,992	59,078.29	Fixed	13.2000			100.6122		
FXD2/2018/20Yr		KE5000008655	30-Jul-18	05-Jul-38	6,118	88,905.11	Fixed	13.2000			101.9944		
FXD1/2019/20Yr		KE5000009984	15-Apr-19	21-Mar-39	6,377	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	4,984	20,192.50	Fixed	11.2500			96.2600		
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	7,903	86,258.15	Fixed	13.4000			105.8520		
FXD1/2021/25Yr		KE7000003652	10-May-21	09-Apr-46	8,953	14,246.10	Fixed	13.9240			103.2678		
THIRTY YEAR BOND													
SDB 1/2011/30Yr	(Re-opened)	KE2000002135	28-Feb-11	21-Jan-41	7,049	28,144.70	Fixed	12.0000			91.1930		
INFRASTRUCTURE BONDS													
IFB 2/2009/12Yr		KE4000003204	07-Dec-09	22-Nov-21	49	5,388.33	Fixed	12.0000			101.5126		
IFB 1/2011/12Yr		KE2000002242	09-Oct-11	18-Sep-23	714	11,735.50	Fixed	12.0000			105.7745		
IFB 1/2012/12Yr		KE3000008130	30-Sep-13	15-Sep-25	1,462	15,060.21	Fixed	11.0000			105.5650		
IFB 1/2013/12Yr		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	1,155	25,119.55	Fixed	11.0000			103.9208		
IFB 1/2015/12Yr		KE4000001653	30-Mar-15	15-Mar-27	1,988	51,192.20	Fixed	11.0000	9.4500	104.9013	104.4782	452,650,000	
IFB 1/2015/12Yr		KE4000001653	30-Mar-15	15-Mar-27	1,988	51,192.20	Fixed	11.0000	9.2500	105.5012	105.0781	106.1634	240,000,000
IFB 1/2016/9Yr		KE5000004654	23-May-16	12-May-25	1,316	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	2,688	14,330.40	Fixed	12.5000			109.2570		
IFB 1/2017/7Yr		KE5000007988	27-Nov-17	18-Nov-24	1,141	41,469.45	Fixed	12.5000			105.3432		
IFB 1/2018/15Yr		KE5000008093	29-Jan-18	10-Jan-33	4,116	41,184.80	Fixed	12.5000			105.4665		
IFB 1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	6,230	36,787.30	Fixed	11.9500			105.0157		
IFB 1/2019/25Yr		KE5000009760	25-Mar-19	22-Feb-44	8,176	16,828.65	Fixed	12.2000			96.7988		
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	08-Oct-35	5,117	71,028.55	Fixed	11.7500			98.5189		
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	02-Apr-29	2,737	74,397.29	Fixed	10.8500			100.3888		
IFB 1/2020/6Yr		KE6000008653	03-Jun-20	25-May-26	1,694	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	5,572	81,052.52	Fixed	12.2570	12.2999	102.0579	99.7008	500,050,000	
IFB 1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	6,377	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	12.6000	101.5990	100.8642	67,000,000	
IFB 1/2021/21Yr		KE7000005327	13-Sep-21	18-Aug-42	7,643	106,752.53	Fixed	12.7370	12.5000	102.2525	101.5177	400,000,000	
IFB 1/2021/21Yr		KE7000005327	13-Sep-21	18-Aug-42	7,643	106,752.53	Fixed	12.7370	12.4500	102.6159	101.8461	105.3122	100,000,000
BONDS SELL/BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES.50 MILLION													
FXD 1/2017/10Yr		KE5000007327	31-Jul-17	19-Jul-27	2,114	35,174.40	Fixed	12.9660	12.1300	105.8625	103.3690	106.7301	20,500,000
FXD 1/2019/10Yr		KE5000009653	25-Feb-19	12-Feb-29	2,888	67,555.29	Fixed	12.4380	12.6100	100.5905	99.1553	101.5927	10,000,000
FXD 3/2019/10Yr		KE6000004876	19-Aug-19	06-Aug-29	2,863	45,005.05	Fixed	11.5170	11.4100	102.0651	100.5147	96.3306	20,000,000
FXD1/2019/15Yr		KE5000009430	28-Jun-19	09-Jan-34	4,480	80,809.08	Fixed	12.8570	13.0100	101.4978	99.0254	103.7405	600,000
IFB 1/2015/12Yr		KE4000001653	30-Mar-15	15-Mar-27	1,988	51,192.20	Fixed	11.0000	9.8300	103.7748	103.3518	106.1634	15,000,000
IFB 1/2017/7Yr		KE5000007988	27-Nov-17	18-Nov-24	1,141	41,469.45	Fixed	12.5000	9.1000	110.8815	106.3142	105.3432	2,000,000
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	08-Oct-35	5,117	71,028.55	Fixed	11.7500	12.2600	102.1177	98.9206	98.5189	2,500,000
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	08-Oct-35	5,117	71,028.55	Fixed	11.7500	11.7450	105.2106	100.0135	98.5189	500,000
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	08-Oct-35	5,117	71,028.55	Fixed	11.7500	11.6000	106.1079	100.9108	98.5189	30,000,000
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	08-Oct-35	5,117	71,028.55	Fixed	11.7500	11.3300	107.8107	102.6136	98.5189	10,000,000
IFB 1/2019/25Yr		KE5000009760	25-Mar-19	22-Feb-44	8,176	16,828.65	Fixed	12.2000	12.2500	100.1088	99.6396	96.7988	2,000,000
IFB 1/2020/6Yr		KE6000008653	03-Jun-20	25-May-26	1,694	19,275.46	Fixed	10.2000	7.8000	109.9479	106.4171	103.7535	10,000,000
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,618	78,639.89	Fixed	10.9000	11.0000	100.7500	99.4923	99.4936	2,000,000
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,618	78,639.89	Fixed	10.9000	10.4000	103.6936	102.4359	99.4936	2,000,000
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31									