

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE												October 7, 2021	
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 7, 2021	
TWO YEAR BONDS													
FXD 1/2021/2Yr		KE7000002217	11-Jan-21	09-Jan-23	459	55,860.26	Fixed	9.4860		101.0304			
FIVE YEAR BONDS													
FXD 1/2017/5Yr		KE5000007434	28-Aug-17	22-Aug-22	319	29,599.15	Fixed	12.4650		102.9054			
FXD 2/2017/5Yr		KE5000007764	23-Oct-17	17-Oct-22	375	20,712.10	Fixed	12.5170		104.6245			
FXD 1/2018/5Yr		KE5000008218	26-Mar-18	20-Mar-23	529	30,795.55	Fixed	12.2990		105.0761			
FXD 1/2019/5Yr		KE5000009547	25-Feb-19	19-Feb-24	865	65,082.22	Fixed	11.3040		103.7160			
FXD 2/2019/5Yr		KE6000001096	13-May-19	06-May-24	942	39,201.40	Fixed	10.8720		102.5709			
FXD 3/2019/5Yr		KE6000005766	16-Dec-19	09-Dec-24	1,159	45,012.60	Fixed	11.4920		104.2368			
FXD1/2020/5Yr		KE6000008547	11-May-20	05-May-25	1,306	30,121.88	Fixed	11.6670		103.7964			
TEN YEAR BONDS													
FXD 1/2012/10Yr	(Re-opened)	KE2000002358	25-Jun-12	13-Jun-22	249	35,273.70	Fixed	12.7050		104.0596			
FXD 1/2013/10Yr	(Re-opened)	KE2000006037	01-Jul-13	19-Jun-23	620	39,248.20	Fixed	12.3710		105.2025			
FXD 1/2014/10Yr	(Re-opened)	KE3000008890	25-May-15	15-Jan-24	830	35,852.15	Fixed	12.1800		105.1840			
FXD 1/2016/10Yr		KE5000006329	29-Aug-16	17-Aug-26	1,775	18,306.45	Fixed	15.0390	11.5000	114.7547	112.8955	83,000.000	
FXD 1/2017/10Yr		KE5000007327	31-Jul-17	19-Jul-27	2,111	35,174.40	Fixed	12.9660		106.7301			
FXD 1/2018/10Yr		KE5000008762	27-Aug-18	14-Aug-28	2,503	40,584.60	Fixed	12.6860		110.3401			
FXD 2/2018/10Yr		KE5000009216	17-Dec-18	04-Dec-28	2,615	54,034.49	Fixed	12.5020		102.4860			
FXD 1/2019/10Yr		KE5000009653	25-Feb-19	12-Feb-29	2,685	67,555.29	Fixed	12.4380		102.0392			
FXD 2/2019/10Yr		KE5000009877	15-Apr-19	02-Apr-29	2,734	51,325.00	Fixed	12.3000		101.1885			
FXD 3/2019/10Yr		KE6000004876	19-Aug-19	06-Aug-29	2,860	45,005.05	Fixed	11.5170		96.3306			
FXD 4/2019/10Yr		KE6000005659	25-Nov-19	12-Nov-29	2,958	69,222.44	Fixed	12.2800		101.0082			
FIFTEEN YEAR BONDS													
FXD1/2007/15Yr		KE1000001345	26-Mar-07	07-Mar-22	151	3,654.60	Fixed	14.5000		104.2729			
FXD2/2007/15Yr		KE1000001352	25-Jun-07	06-Jun-22	242	32,682.60	Fixed	13.5000		103.1362			
FXD3/2007/15Yr	(Re-opened)	KE1000001360	26-Nov-07	07-Nov-22	396	32,958.10	Fixed	12.5000		103.8929			
FXD1/2008/15Yr		KE1000001428	31-Mar-08	13-Mar-23	522	34,789.80	Fixed	12.5000		106.6192			
FXD1/2009/15Yr		KE4000003436	26-Oct-09	07-Oct-24	1,096	31,952.45	Fixed	12.5000		106.5274			
FXD1/2010/15Yr		KE4000003550	29-Mar-10	10-Mar-25	1,250	27,693.90	Fixed	10.2500		101.0039			
FXD2/2010/15Yr	(Re-opened)	KE2000001558	25-Apr-11	08-Dec-25	1,523	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		98.5016			
FXD1/2013/15Yr	(Re-opened)	KE4000003790	25-Feb-13	07-Feb-28	2,314	49,124.18	Fixed	11.2500		97.9867			
FXD2/2013/15Yr		KE4000003808	29-Apr-13	10-Apr-28	2,377	66,103.06	Fixed	12.0000		101.5569			
FXD1/2018/15Yr		KE5000008432	28-May-18	09-May-33	4,232	76,457.90	Fixed	12.6500		100.8629			
FXD2/2018/15Yr		KE5000008879	22-Oct-18	03-Oct-33	4,379	29,064.35	Fixed	12.7500		101.1962			
FXD1/2019/15Yr		KE5000009430	28-Jan-19	09-Jan-34	4,477	80,809.08	Fixed	12.8570		103.7405			
FXD2/2019/15Yr		KE6000001104	13-May-19	24-Apr-24	4,582	64,147.57	Fixed	12.7340		100.4265			
FXD3/2019/15Yr		KE6000001328	29-Jul-19	10-Jul-34	4,659	50,552.95	Fixed	12.3400		97.9528			
FXD1/2020/15Yr		KE6000007218	25-Feb-20	05-Feb-35	4,869	50,883.00	Fixed	12.7560		100.8110			
TWENTY YEAR BOND													
FXD1/2008/20Yr	(Re-opened)	KE1000001493	30-Jun-08	05-Jun-28	2,433	38,145.10	Fixed	13.7500		108.4854			
FXD1/2011/20Yr	(Re-opened)	KE2000002176	30-May-11	05-May-31	3,497	33,822.97	Fixed	10.0000		86.9701			
FXD1/2012/20Yr	(Re-opened)	KE4000003949	26-Nov-12	01-Nov-32	4,043	56,884.79	Fixed	12.0000		98.1777			
FXD1/2016/20Yr		KE5000006543	26-Sep-16	01-Sep-36	5,443	12,761.20	Fixed	14.0000		97.0053			
FXD1/2018/20Yr		KE5000008325	26-Mar-18	01-Mar-38	5,989	59,078.29	Fixed	13.2000		100.6122			
FXD2/2018/20Yr		KE5000008655	30-Jul-18	05-Jul-38	6,115	88,905.11	Fixed	13.2000		101.9944			
FXD1/2019/20Yr		KE5000009984	15-Apr-19	21-Mar-39	6,374	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		100.2602			
TWENTY FIVE YEAR BOND													
FXD1/2010/25Yr	(Re-opened)	KE4000003089	28-Jun-10	28-May-35	4,981	20,192.50	Fixed	11.2500		96.2600			
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	7,900	86,258.15	Fixed	13.4000		105.8520			
FXD1/2021/25Yr		KE7000003652	10-May-21	09-Apr-46	8,950	14,246.10	Fixed	13.9240		103.2678			
THIRTY YEAR BOND													
SDB 1/2011/30Yr	(Re-opened)	KE2000002135	28-Feb-11	21-Jan-41	7,046	28,144.70	Fixed	12.0000		91.1930			
INFRASTRUCTURE BONDS													
IFB 2/2009/12Yr		KE4000003204	07-Dec-09	22-Nov-21	46	5,388.33	Fixed	12.0000		101.5126			
IFB 1/2011/12Yr		KE2000002242	03-Oct-11	18-Sep-23	711	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	1,152	25,119.55	Fixed	11.0000		102.0264			
IFB 1/2015/12Yr		KE4000001653	30-Mar-15	15-Mar-27	1,985	51,192.20	Fixed	11.0000		105.0781			
IFB 1/2016/9Yr		KE5000004654	23-May-16	12-May-25	1,313	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	2,685	14,330.40	Fixed	12.5000		109.2570			
IFB 1/2017/7Yr		KE5000007988	27-Nov-17	18-Nov-24	1,138	41,469.45	Fixed	12.5000		106.3432			
IFB 1/2018/15Yr		KE5000008993	29-Jan-18	10-Jan-33	4,113	41,184.80	Fixed	12.5000	11.3557	108.7966	106.2897	196,150,000	
IFB 1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	6,227	36,787.30	Fixed	11.9500		105.0157			
IFB 1/2019/25Yr		KE5000009760	25-Mar-19	22-Feb-44	8,173	16,828.65	Fixed	12.2000		96.7988			
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	08-Oct-35	5,114	71,028.55	Fixed	11.7500		98.5189			
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	02-Apr-29	2,734	74,397.29	Fixed	10.8500		100.3888			
IFB 1/2020/6Yr		KE6000008653	03-Jun-20	25-May-26	1,691	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	5,569	81,052.52	Fixed	12.2570		99.7008			
IFB 1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	6,374	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	12.5448	102.0612	101.2214	100,000,000	
IFB 1/2021/21Yr		KE7000005327	13-Sep-21	18-Aug-42	7,643	106,752.53	Fixed	12.7370	12.4500	102.6840	101.8451	710,000,000	
IFB 1/2021/21Yr		KE7000005327	13-Sep-21	18-Aug-42	7,643	106,752.53	Fixed	12.7370	12.4000	103.0150	102.1752	55,000,000	
BONDS SELL/BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES.50 MILLION													
FXD1/2020/5Yr		KE6000008547	11-May-20	05-May-25	1,306	30,121.88	Fixed	11.6670	10.9000	107.0137	102.2059	103.7964	50,000
FXD 3/2019/10Yr		KE6000004876	19-Aug-19	06-Aug-29	2,860	45,005.05	Fixed	11.5170	11.4600	101.9028	100.2575	96.3306	1,000,000
FXD 4/2019/10Yr		KE6000005659	25-Nov-19	12-Nov-29	2,958	69,222.44	Fixed	12.2800	12.4069	103.9148	99.3267	101.0082	5