

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE													April 14, 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 (KES)	
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS ABOVE KES 50 MILLION													April 14, 2021
TWO YEAR BONDS													
FND 10011001	KE700000217	11-Jan-11	09-Jun-21	675	55,860.26	Fixed	9.480%					102.01%	
FIVE YEAR BONDS													
FND 10011010	KE700000248	25-Aug-10	18-Aug-21	5	19,544.00	Fixed	14.248%					102.282%	
FND 10011011	KE700000107	25-Aug-10	18-Aug-21	96	24,390.30	Fixed	10.000%					102.345%	
FND 10011012	KE700000046	26-Aug-10	20-Sep-21	159	23,051.05	Fixed	13.112%					102.637%	
FND 10011013	KE700000124	26-Aug-11	22-Aug-21	699	29,599.15	Fixed	10.450%					102.050%	
FND 10011014	KE700000174	23-Oct-11	11-Oct-22	551	20,714.10	Fixed	12.117%					104.818%	
FND 10011015	KE700000118	26-Mar-11	26-Mar-21	729	30,790.35	Fixed	12.280%					104.115%	
FND 10011016	KE700000042	25-Feb-11	18-Feb-21	1,041	46,082.22	Fixed	11.304%					102.616%	
FND 10011017	KE700000106	13-Mar-11	16-Mar-21	1,118	78,201.40	Fixed	12.072%					101.241%	
FND 10011018	KE700000126	16-Oct-10	09-Oct-20	1,310	45,012.00	Fixed	11.492%	10.600%	106.440%	102.420%	103.036%	500,000,000.00	
FND 10011019	KE700000047	11-Mar-20	05-May-21	1,492	53,121.68	Fixed	11.967%					103.595%	
TEN YEAR BONDS													
FND 10011020	KE700000224	25-Aug-11	18-Jan-22	429	35,873.10	Fixed	12.750%					104.612%	
FND 10011021	KE700000007	01-Jan-11	18-Jan-21	795	39,248.20	Fixed	12.371%					104.637%	
FND 10011022	KE700000080	25-Mar-10	15-Jun-20	1,006	38,852.15	Fixed	12.180%					104.941%	
FND 10011023	KE700000102	26-Aug-11	17-Aug-21	1,001	18,306.45	Fixed	13.070%					116.720%	
FND 10011024	KE700000127	31-Jul-11	19-Jul-22	3,078	35,174.40	Fixed	12.960%					107.440%	
FND 10011025	KE700000102	27-Aug-11	14-Aug-21	2,679	45,061.60	Fixed	12.080%					103.018%	
FND 10011026	KE700000116	17-Oct-11	06-Oct-21	2,701	54,054.48	Fixed	12.920%					109.056%	
FND 10011027	KE700000063	25-Feb-11	12-Feb-21	2,861	67,505.29	Fixed	12.430%					100.686%	
FND 10011028	KE700000087	19-Apr-11	08-Apr-21	2,810	51,300.00	Fixed	12.300%					103.027%	
FND 10011029	KE700000079	19-Aug-11	08-Aug-21	3,036	45,001.00	Fixed	11.517%					104.363%	
FND 10011030	KE700000059	29-Mar-10	12-Nov-21	1,114	69,821.44	Fixed	12.280%					101.370%	
FIFTEEN YEAR BONDS													
FND 10011031	KE700000140	26-Mar-21	07-Mar-22	307	3,601.00	Fixed	11.500%					109.819%	
FND 10011032	KE700000132	25-Jan-11	08-Jun-21	5	34,492.00	Fixed	13.900%					109.050%	
FND 10011033	KE700000180	24-Feb-21	07-Dec-21	172	32,559.10	Fixed	12.500%					104.816%	
FND 10011034	KE700000140	31-Mar-11	13-Mar-21	699	34,799.80	Fixed	12.900%					104.216%	
FND 10011035	KE700000148	26-Oct-11	07-Oct-21	1,472	11,552.45	Fixed	11.500%					108.268%	
FND 10011036	KE700000159	26-Aug-11	16-Sep-21	1,498	21,610.45	Fixed	12.200%					101.194%	
FND 10011037	KE700000159	26-Aug-11	08-Oct-21	1,089	21,610.45	Fixed	13.000%					101.987%	
FND 10011038	KE700000170	25-Mar-11	16-Sep-21	2,036	33,029.01	Fixed	11.000%					98.626%	
FND 10011039	KE700000170	24-Feb-11	07-Feb-21	2,490	49,164.11	Fixed	12.000%					101.155%	
FND 10011040	KE700000068	29-Aug-11	15-Aug-21	48,883	66,101.06	Fixed	12.000%					102.621%	
FND 10011041	KE700000062	26-Aug-11	08-Sep-21	4,498	49,454.46	Fixed	12.600%					103.355%	
FND 10011042	KE700000079	26-Oct-11	05-Oct-21	4,455	28,064.35	Fixed	12.750%					101.241%	
FND 10011043	KE700000103	26-Mar-10	15-Jan-21	4,453	49,400.48	Fixed	12.657%					101.333%	
FND 10011044	KE700000104	13-Mar-11	24-Apr-21	4,728	49,843.24	Fixed	12.740%					99.900%	
FND 10011045	KE700000116	26-Aug-11	06-Sep-21	4,726	50,126.16	Fixed	12.750%					100.118%	
FND 10011046	KE700000128	25-Feb-20	05-Feb-21	5,045	50,881.00	Fixed	12.750%					100.310%	
FND 10011047	KE700000128	15-Feb-20	05-Feb-21	5,045	50,881.00	Fixed	12.750%					101.640%	
TWENTY YEAR BONDS													
FND 10011048	KE700000183	35-Jul-10	08-Jun-21	2,849	36,145.10	Fixed	11.750%					99.247%	
FND 10011049	KE700000178	30-Mar-11	08-Jun-21	3,473	31,852.67	Fixed	13.000%					99.394%	
FND 10011050	KE700000190	26-Mar-11	01-Feb-21	4,219	48,006.49	Fixed	12.000%					100.328%	
FND 10011051	KE700000190	26-Mar-11	01-Feb-21	4,219	48,006.49	Fixed	12.750%					97.362%	
FND 10011052	KE700000205	30-Mar-11	05-Jun-21	8,201	86,805.11	Fixed	13.200%	13.450%	101.3137	98.4489	98.6137	100,000,000.00	
FND 10011053	KE700000205	30-Mar-11	05-Jun-21	8,201	86,805.11	Fixed	13.200%	13.000%	102.8131	98.9485	98.6137	200,000,000.00	
FND 10011054	KE700000205	30-Mar-11	05-Jun-21	8,201	86,805.11	Fixed	13.200%	12.800%	102.2873	100.4205	98.6137	200,000,000.00	
FND 10011055	KE700000094	15-Apr-11	21-Mar-21	4,500	23,560.05	Fixed	12.870%					102.121%	
TWENTY FIVE YEAR BONDS													
FND 10011056	KE700000189	26-Jul-10	28-May-21	5,107	26,190.34	Fixed	11.250%					97.824%	
FND 10011057	KE700000040	25-Jun-10	25-May-21	52,376	86,258.15	Fixed	13.400%	13.250%	106.2108	101.0759	99.9975	50,000,000.00	
THIRTY YEAR BONDS													
SEB 10011058	KE700000135	28-Feb-11	21-Jan-21	7,232	28,144.70	Fixed	12.000%					97.373%	
INFRASTRUCTURE BONDS													
IFB 10011059	KE700000204	07-Oct-10	28-Nov-21	703	6,388.33	Fixed	12.000%					101.916%	
IFB 10011060	KE700000242	03-Oct-11	18-Sep-21	387	11,750.50	Fixed	12.000%					102.481%	
IFB 10011061	KE700000110	30-Sep-11	15-Sep-21	1,815	27,305.35	Fixed	11.000%	9.395%	102.9419	102.2488	102.1495	60,000,000.00	
IFB 10011062	KE700000198	27-Oct-11	10-Oct-21	2,887	27,445.46	Fixed	13.000%					102.472%	
IFB 10011063	KE700000100	16-Oct-11	09-Oct-21	1,338	25,119.58	Fixed	11.000%					102.075%	
IFB 10011064	KE700000183	30-Mar-11	18-Mar-21	2,381	51,158.26	Fixed	11.000%					101.850%	
IFB 10011065	KE700000054	23-Mar-11	13-Mar-21	1,489	36,301.20	Fixed	12.500%					100.128%	
IFB 10011066	KE700000055	24-Oct-11	06-Oct-21	1,817	40,020.46	Fixed	12.000%					101.348%	
IFB 10011067	KE700000080	27-Feb-11	12-Feb-21	2,491	14,300.40	Fixed	12.500%					100.406%	
IFB 10011068	KE700000176	27-Feb-11	18-Feb-21	1,714	41,484.44	Fixed	12.000%					101.547%	
IFB 10011069	KE700000050	26-Mar-11	10-Mar-21	2,889	41,156.80	Fixed	12.500%					101.590%	
IFB 10011070	KE700000109	19-Mar-11	25-Oct-21	4,401	36,787.20	Fixed	11.500%					101.434%	
IFB 10011071	KE700000176	25-Mar-11	22-Feb-21	2,489	48,834.46	Fixed	12.000%					101.547%	
IFB 10011072	KE700000054	26-Oct-11	06-Oct-21	1,206	71,028.25	Fixed	11.750%					100.610%	
IFB 10011073	KE700000040	15-Apr-10	25-Feb-21	47,102	74,397.29	Fixed	12.750%					97.910%	
IFB 10011074	KE700000063	03-Jun-10	25-May-21	46,187	18,275.46	Fixed	12.000%					100.750%	
IFB 10011075	KE700000046	26-Aug-11	21-Mar-21	48,071	78,619.36	Fixed	12.000%					100.860%	
IFB 10011076	KE700000224	25-Jan-21	20-Sep-21	50,045	81,052.02	Fixed	12.017%	12.003%	104.0138	101.3017	102.8402	100,000,000.00	
IFB 10011077	KE700000224	25-Jan-21	05-Jun-21	50,045	81,052.02	Fixed	12.257%	12.000%	104.2011	101.5429	102.8402	100,000,000.00	
IFB 10011078	KE700000224	25-Jan-21	05-Jun-21	50,045	81,052.02	Fixed	12.257%	12.000%	104.2011	101.5429	102.8402	100,000,000.00	
IFB 10011079	KE700000046	12-Apr-11	21-Mar-21	50,880	81,841.03	Fixed	12.607%	12.500%	102.1037	101.0241	102.8402	2,000,000,000.00	
IFB 10011080	KE700000046	12-Apr-11	21-Mar-21	50,880	81,841.03	Fixed	12.607%	12.500%	102.1037	101.0241	102.8402	2,000,000,000.00	
IFB 10011081	KE700000046	12-Apr-11	21-Mar-21	50,880	81,841.03	Fixed	12.607%	12.500%	102.1037	101.0241	102.8402	2,000,000,000.00	
IFB 10011082	KE700000046	12-Apr-11	21-Mar-21	50,880	81,841.03	Fixed	12.607%	12.500%	102.1037	101.0241	102.8402	2,000,000,000.00	
IFB 10011083	KE700000046	12-Apr-11	21-Mar-21	50,880	81,841.03	Fixed	12.607%	12.500%	102.1037	101.0241	102.8402	2,000,000,000.00	
IFB 10011084	KE700000046	12-Apr-11	21-Mar-21	50,880	81,841.03	Fixed	12.607%	12.500%	102.1037	101.0241	102.8402	2,000,000,000.00	
IFB 10011085	KE700000046	12-Apr-11	21-Mar-21	50,880	81,841.03	Fixed	12.607%	12.500%	102.1037	101.0241	102.8402	2,000,000,000.00	
IFB 10011086	KE700000046	12-Apr-11	21-Mar-21	50,880	81,841.03	Fixed	12.607%	12.500%	102.1037	101.0241	102.8402	2,000,000,000.00	
IFB 10011087	KE700000046	12-Apr-11	21-Mar-21	50,880	81,841.03	Fixed	12.607%	12.500%	102.1037	101.0241	102.8402	2,000,000,000.00	
IFB 10011088	KE700000046	12-Apr-11	21-Mar-21	50,880	81,841.03	Fixed	12.607%	12.500%	102.1037	101.0241	102.8402	2,000,000,000.00	
IFB 10011089	KE700000046	12-Apr-11	21-Mar-21	50,880	81,841.03	Fixed	12.607%	12.500%	102.1037	101.0241	102.8402	2,000,000,000.00	
BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION													
TWO YEAR BONDS													
FND 10011001	KE700000217	11-Jan-11	09-Jun-21	675	55,860.26	Fixed	9.480%					102.01%	
FIVE YEAR BONDS													
FND 10011010	KE700000248	25-Aug-10	18-Aug-21	5	19,544.00	Fixed	14.248%					102.282%	
FND 10011011	KE700000107	25-Aug-10	18-Aug-21	96	24,390.30	Fixed</							

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