

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE													April 7, 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 7, 2021
FND 10011070	KE700000217	12-Jan-21	09-Jun-21	842	55,860.26	Fixed	9.480%	8.220%	104.2572	102.0181	100.1917	57,200,000.00	
FIVE YEAR BONDS													
FND 10011610	KE500000048	25-Aug-18	18-Aug-21	12	19,544.04	Fixed	14.248%					19,292	
FND 10011610	KE500000107	25-Aug-18	18-Aug-21	103	24,395.39	Fixed	14.080%					102,464	
FND 10011610	KE500000046	26-Aug-18	20-Sep-21	168	23,051.05	Fixed	13.114%					102,637	
FND 10011710	KE500000124	26-Aug-17	22-Aug-20	365	29,599.15	Fixed	14.450%					99,902	
FND 10011710	KE500000174	23-Oct-17	17-Oct-20	599	26,714.10	Fixed	12.517%					104,618	
FND 10011810	KE500000018	26-Mar-18	26-Mar-20	712	30,790.35	Fixed	12.280%					104,114	
FND 10011810	KE500000047	25-Feb-18	18-Feb-20	1,049	46,082.22	Fixed	11.304%					103,133	
FND 10011810	KE500000106	13-Mar-18	06-Mar-20	1,138	38,201.46	Fixed	12.07%					101,738	
FND 10011810	KE500000106	16-Oct-18	09-Oct-20	1,342	45,012.00	Fixed	11.492%					103,036	
FND 10011810	KE500000047	11-May-20	05-May-21	1,489	35,121.68	Fixed	11.667%					103,592	
TEN YEAR BONDS													
FND 10011070	KE200000024	25-Aug-17	14-Jun-22	439	35,273.70	Fixed	12.750%					103,942	
FND 10011070	KE200000007	01-Jul-17	15-Jun-21	801	29,248.20	Fixed	12.371%					109,837	
FND 10011070	KE200000080	25-May-16	15-Jun-20	1,073	38,852.15	Fixed	12.180%					106,941	
FND 10011070	KE200000102	26-Aug-16	17-Aug-20	1,008	18,306.46	Fixed	11.070%					116,726	
FND 10011070	KE500000127	31-Jul-17	19-Jul-21	3,078	35,174.40	Fixed	12.960%					107,482	
FND 10011070	KE500000172	27-Aug-17	14-Aug-21	2,496	45,061.00	Fixed	12.090%					103,018	
FND 10011070	KE500000172	27-Aug-17	14-Aug-21	2,496	45,061.00	Fixed	12.090%					103,018	
FND 10011070	KE500000019	17-Oct-16	04-Oct-20	2,738	34,034.49	Fixed	12.920%					103,056	
FND 10011070	KE500000063	24-Feb-17	12-Feb-20	2,496	47,553.29	Fixed	14.438%	12.450%	101.4101	99.9008	101.4018	170,000,000.00	
FND 10011070	KE500000063	25-Feb-18	12-Feb-20	2,496	47,553.29	Fixed	12.438%	12.280%	100.1700	100.0663	101.4018	50,000,000.00	
FND 10011070	KE500000087	19-Jul-17	06-Aug-20	2,817	51,332.00	Fixed	12.300%					103,827	
FND 10011070	KE500000087	19-Jul-18	06-Aug-20	3,063	45,005.00	Fixed	11.617%					104,963	
FND 10011070	KE500000069	20-Nov-19	12-Nov-21	3,141	69,222.41	Fixed	12.280%					103,720	
FIFTEEN YEAR BONDS													
FND 10011070	KE100000140	26-Aug-07	07-Mar-22	339	3,651.60	Fixed	14.500%					109,818	
FND 10011070	KE100000132	25-Aug-07	06-Jun-22	420	39,450.00	Fixed	13.900%					109,930	
FND 10011070	KE100000130	26-Aug-07	07-Mar-22	579	32,568.10	Fixed	14.500%					109,818	
FND 10011070	KE100000130	26-Aug-07	07-Mar-22	789	34,739.80	Fixed	13.900%					109,940	
FND 10011070	KE400000046	26-Oct-00	07-Oct-24	1,278	31,892.48	Fixed	14.000%					106,422	
FND 10011070	KE400000100	26-Aug-11	06-Sep-21	1,435	27,003.84	Fixed	10.200%					99,826	
FND 10011070	KE400000100	26-Oct-11	06-Sep-21	1,706	24,552.21	Fixed	9.800%					99,826	
FND 10011070	KE400000075	25-Aug-10	06-Sep-21	2,143	51,459.01	Fixed	11.000%					96,426	
FND 10011070	KE400000076	24-Oct-10	07-Feb-21	2,497	49,024.14	Fixed	11.800%					96,426	
FND 10011070	KE400000088	26-Aug-11	05-Aug-20	48,633	46,103.04	Fixed	12.200%					100,021	
FND 10011070	KE400000088	26-Aug-11	05-Aug-20	4,415	49,024.14	Fixed	12.600%					101,306	
FND 10011070	KE500000079	22-Oct-18	03-Oct-20	4,502	29,864.34	Fixed	12.750%					101,412	
FND 10011070	KE500000089	26-Jun-18	03-Jun-20	4,686	40,034.84	Fixed	12.67%					101,341	
FND 10011070	KE500000104	13-Mar-18	24-Feb-20	4,765	46,863.78	Fixed	12.740%					99,805	
FND 10011070	KE500000126	25-Aug-18	15-Jul-20	4,892	55,552.00	Fixed	12.240%					100,136	
FND 10011070	KE500000171	24-Feb-20	05-Feb-21	5,092	50,893.10	Fixed	12.790%					99,810	
TWENTY YEAR BOND													
FND 10011070	KE100000140	30-Jun-00	05-Jun-21	2,418	34,145.10	Fixed	13.750%					99,874	
FND 10011070	KE200000176	30-Mar-11	05-May-21	3,890	33,822.07	Fixed	10.000%					99,846	
FND 10011070	KE200000176	30-Mar-11	05-May-21	4,238	41,586.49	Fixed	12.000%					99,846	
FND 10011070	KE500000044	26-Sep-10	01-Sep-20	5,408	12,761.20	Fixed	14.000%					97,005	
FND 10011070	KE500000055	30-Jul-10	05-Jul-20	6,298	88,905.11	Fixed	13.200%	14.00%	101.1895	99.5793	100.2191	100,000,000.00	
FND 10011070	KE500000055	30-Jul-10	05-Jul-20	6,298	88,905.11	Fixed	13.200%	13.90%	100.2489	99.8139	100.2191	10,000,000.00	
FND 10011070	KE500000064	15-Apr-10	21-Mar-20	6,557	23,560.05	Fixed	12.870%					100,121	
TWENTY FIVE YEAR BOND													
FND 10011070	KE400000089	26-Jun-10	28-Mar-21	5,144	20,182.00	Fixed	11.250%					91,484	
FND 10011070	KE500000049	25-Jun-10	24-May-21	50,376	86,258.15	Fixed	11.400%					103,580	
THIRTY YEAR BOND													
SDR 10011070	KE200000135	25-Feb-11	21-Jan-21	7,229	26,144.70	Fixed	12.000%					97,377	
INFRASTRUCTURE BONDS													
FB 100001470	KE400000004	07-Oct-00	02-Dec-21	229	5,388.33	Fixed	12.000%					101,516	
FB 10011370	KE400000004	03-Oct-11	18-Sep-21	399	11,759.36	Fixed	12.000%					101,461	
FB 10011370	KE300000010	30-Sep-10	15-Sep-20	1,802	27,305.35	Fixed	11.000%					102,147	
FB 10011370	KE400000100	27-Oct-11	15-Oct-20	2,074	27,465.95	Fixed	11.000%					102,026	
FB 10011370	KE500000100	14-Oct-11	02-Oct-20	1,436	26,119.48	Fixed	11.000%					102,056	
FB 10011370	KE400000083	30-Mar-11	15-Mar-21	2,108	51,182.20	Fixed	11.000%					101,895	
FB 10011370	KE500000084	23-Mar-11	08-Feb-21	1,496	36,303.40	Fixed	10.800%					102,678	
FB 10011370	KE500000089	24-Oct-11	05-Oct-21	1,816	46,020.65	Fixed	12.000%					101,731	
FB 10011370	KE500000089	27-Oct-11	12-Feb-21	2,496	14,330.46	Fixed	12.900%					100,458	
FB 10011070	KE500000086	27-Mar-11	18-Nov-20	1,301	41,469.46	Fixed	12.800%					100,459	
FB 10011070	KE500000089	26-Jun-11	25-Jun-20	4,296	41,184.69	Fixed	11.800%					100,203	
FB 10011070	KE500000109	19-Nov-10	25-Oct-20	6,419	36,787.20	Fixed	11.900%					101,454	
FB 10011070	KE500000070	25-Mar-10	22-Feb-21	3,106	16,620.05	Fixed	12.200%					101,547	
FB 10011070	KE500000044	26-Oct-10	05-Oct-20	5,087	71,628.26	Fixed	11.700%					101,610	
FB 10011070	KE500000040	15-Apr-10	05-Aug-20	47,210	74,387.29	Fixed	10.850%					99,247	
FB 10011070	KE500000063	03-Jul-10	25-Mar-20	46,167	19,275.46	Fixed	10.200%					100,760	
FB 10011070	KE500000046	24-Aug-20	11-Aug-21	48,071	78,639.89	Fixed	10.900%					99,708	
FB 10011070	KE700000024	25-Jun-21	05-Jun-22	50,000	81,601.92	Fixed	12.357%	11.817%	106.1216	100.0991	100.0991	51,700,000.00	
BONDS SELL/BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION													
FND 10011810	KE500000076	16-Oct-18	09-Oct-20	1,362	46,013.86	Fixed	11.492%	10.300%	106.8339	100.0946	100.0986	30,300,000.00	
FND 10011810	KE200000007	01-Jul-17	15-Jun-21	801	39,248.20	Fixed	12.371%	10.635%	106.8339	100.2598	100.8377	4,800,000.00	
FND 10011810	KE500000063	25-Feb-18	12-Feb-20	2,496	47,553.29	Fixed	12.438%	11.620%	100.6205	104.1185	101.4018	10,000,000.00	
FND 10011810	KE500000075	26-Aug-17	06-Sep-21	2,810	51,459.01	Fixed	11.000%	11.490%	99.9330	99.8104	99.4006	100,000.00	
FND 10011810	KE500000104	13-Mar-18	24-Feb-20	4,720	46,863.78	Fixed	12.740%	13.100%	100.6139	97.4034	99.4006	5,000,000.00	
FND 10011810	KE500000124	24-Feb-18	09-Feb-20	1,009	50,893.00	Fixed	12.760%	13.100%	99.0003	97.4784	100.1410	2,000,000.00	
FND 10011810	KE500000065	30-Jul-18	05-Jul-20	6,298	88,905.11	Fixed	13.200%	12.800%	104.3414	101.7304	102.2181	15,000,000.00	
FND 10011810	KE500000065	30-Jul-18	05-Jul-20	6,298	88,905.11	Fixed	13.200%	12.817%	104.3005	101.8993	102.2181	1,500,000.00	
FND 10011810	KE500000065	30-Jul-18	05-Jul-20	6,298	88,905.11	Fixed	13.200%	12.870%	104.8207	102.2181	102.2181	19,000,000.00	
FB 10011070	KE500000100	14-Oct-11	02-Oct-20	1,435	26,119.35	Fixed	11.000%	8.1174	102.5088	106.2177	102.5088	5,000,000.00	
FB 10011070	KE500000109	19-Nov-10	25-Oct-20	6,419	36,787.20	Fixed	11.900%	11.900%	106.8339	100.8780	101.4544	500,000.00	
FB 10011070	KE500000109	19-Nov-10	25-Oct-20	6,419	36,787.20	Fixed	11.900%	10.8728	106.8728	100.8780	101.4544	100,000.00	