

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE												April 27, 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												
TWO YEAR BONDS												
FD 100110V	KE000002217	11-Jan-21	09-Jan-23	62	56,860.26	Fixed	9.446%	10.000%	101.944%	98.142%	100.70%	120,000,000.00
FIVE YEAR BONDS												
FD 1001610V	KE000000610	26-Sep-18	10-Sep-23	37	24,596.36	Fixed	14.988%		144.988%		102.248%	102.248%
FD 1001710V	KE000000710	26-Sep-18	10-Sep-23	36	23,051.05	Fixed	12.498%		133.170%		102.857%	102.857%
FD 1001715V	KE000000715	23-Oct-17	17-Oct-22	309	20,774.16	Fixed	13.517%		133.517%		103.170%	103.170%
FD 1001810V	KE000000810	26-Mar-18	20-Mar-23	692	36,293.04	Fixed	12.298%		122.298%		104.114%	104.114%
FD 1001815V	KE000000815	29-Mar-18	19-Mar-23	1,008	45,492.22	Fixed	13.246%		123.246%		102.617%	102.617%
FD 1001818V	KE000001086	13-Mar-18	06-Mar-23	1,305	38,401.40	Fixed	10.872%		108.872%		101.086%	101.086%
FD 1001819V	KE000001086	16-Mar-18	09-Mar-23	1,309	48,612.66	Fixed	11.000%		109.000%		100.806%	100.806%
FD 1002010V	KE000000847	11-May-20	05-May-25	1,409	30,121.88	Fixed	11.667%	10.750%	108.006%	102.603%	103.550%	200,000,000.00
TEN YEAR BONDS												
FD 1001210V	KE000000028	25-Jan-12	12-Jan-22	412	35,273.72	Fixed	12.755%		127.755%		101.617%	101.617%
FD 1001310V	KE000000027	01-Jul-11	18-Jan-22	781	36,248.20	Fixed	12.217%		122.217%		100.827%	100.827%
FD 1001410V	KE000000090	25-Apr-11	15-Jan-22	891	39,452.15	Fixed	12.180%		122.180%		100.511%	100.511%
FD 1001610V	KE000000329	26-Sep-18	17-Aug-23	1,939	18,306.45	Fixed	10.036%		103.036%		119.932%	119.932%
FD 1001710V	KE000000732	21-Jul-17	10-Jul-22	3,075	36,114.46	Fixed	12.966%		122.966%		100.217%	100.217%
FD 1001810V	KE000000792	27-Sep-18	14-Aug-23	2,066	40,944.00	Fixed	12.690%	12.107%	104.987%	100.718%	103.450%	500,000,000.00
FD 1001810V	KE000000792	27-Sep-18	14-Aug-23	2,066	45,061.00	Fixed	12.690%	11.840%	105.745%	101.540%	103.450%	500,000,000.00
FD 1001810V	KE000000816	17-Oct-18	06-Oct-23	2,778	54,056.48	Fixed	12.900%		122.900%		101.451%	101.451%
FD 1001810V	KE000000863	25-Feb-19	12-Feb-23	2,848	67,505.29	Fixed	12.438%		122.438%		101.627%	101.627%
FD 1001810V	KE000000877	19-Apr-19	08-Apr-23	2,897	51,303.00	Fixed	12.300%		122.300%		101.627%	101.627%
FD 1001810V	KE000000879	19-Apr-19	08-Apr-23	3,003	45,003.00	Fixed	11.517%		115.517%		100.353%	100.353%
FD 1001810V	KE000000893	29-Mar-19	17-Mar-23	3,311	69,321.41	Fixed	12.280%		122.280%		101.370%	101.370%
FIFTEEN YEAR BONDS												
FD 1002010V	KE000001340	26-Mar-21	07-Mar-36	315	3,603.00	Fixed	11.500%		115.500%		100.819	100.819
FD 1002010V	KE000001352	25-Jul-21	06-Jul-36	491	34,492.00	Fixed	11.500%		115.500%		100.819	100.819
FD 1002010V	KE000001380	24-Aug-21	07-Aug-36	599	32,559.10	Fixed	12.500%		125.500%		100.819	100.819
FD 1002010V	KE000001428	31-Mar-21	13-Mar-36	699	34,799.80	Fixed	12.500%		125.500%		100.819	100.819
FD 1002010V	KE000001438	26-Oct-21	07-Oct-36	1,249	31,552.45	Fixed	12.500%		125.500%		100.819	100.819
FD 1002010V	KE000001459	29-Mar-21	20-Mar-36	1,473	27,403.40	Fixed	12.500%		125.500%		100.819	100.819
FD 1002010V	KE000001558	25-Apr-21	08-Dec-36	1,698	24,832.61	Fixed	13.000%	11.000%	98.190%	92.888%	91.170%	780,300,000.00
FD 1002010V	KE000001670	25-Apr-21	08-Sep-37	2,020	31,039.81	Fixed	11.000%		111.000%		98.408	98.408
FD 1002010V	KE000001706	24-Feb-21	07-Feb-36	2,477	49,164.14	Fixed	11.500%		115.500%		98.155	98.155
FD 1002010V	KE000001808	29-Apr-21	10-Aug-36	48,883	66,103.06	Fixed	12.000%		122.000%		100.806	100.806
FD 1002010V	KE000001824	29-Apr-21	09-Mar-36	5,386	69,454.66	Fixed	12.500%		125.500%		100.806	100.806
FD 1002010V	KE000001879	22-Oct-21	01-Oct-36	1,454	29,064.35	Fixed	12.750%		127.750%		101.212	101.212
FD 1002010V	KE000001910	29-Jun-21	19-Jun-36	1,440	40,400.00	Fixed	12.657%		126.657%		100.819	100.819
FD 1002010V	KE000001924	13-Mar-21	24-Apr-36	4,720	48,843.28	Fixed	12.750%		127.750%		99.681	99.681
FD 1002010V	KE000001938	29-Jun-21	19-Jun-36	4,720	42,400.00	Fixed	12.750%		127.750%		99.681	99.681
FD 1002010V	KE000001718	25-Feb-21	05-Feb-36	1,032	50,863.00	Fixed	12.750%		127.750%		101.845	101.845
TWENTY YEAR BONDS												
FD 1000410V	KE000000180	30-Jan-08	20-Jan-28	2,008	36,146.10	Fixed	13.750%		137.750%		99.947	99.947
FD 1001210V	KE000000179	20-Nov-11	10-May-31	3,460	33,822.07	Fixed	10.000%		100.000%		89.246	89.246
FD 1001210V	KE000000244	26-Nov-11	16-May-31	4,208	49,002.00	Fixed	10.000%		100.000%		97.084	97.084
FD 1001610V	KE000000642	26-Sep-18	01-Sep-28	8,608	12,781.20	Fixed	10.000%		100.000%		97.053	97.053
FD 1001810V	KE000000816	17-Oct-18	06-Oct-28	5,326	36,073.29	Fixed	10.000%		100.000%		97.053	97.053
FD 1002010V	KE000000885	30-Jul-18	05-Jul-38	9,779	88,905.11	Fixed	13.000%		130.000%		97.276	97.276
FD 1001810V	KE000000984	15-Apr-19	21-Mar-39	8,537	23,960.05	Fixed	12.670%		126.670%		100.121	100.121
TWENTY FIVE YEAR BONDS												
FD 1001210V	KE000000389	26-Jul-11	28-May-36	5,144	20,192.00	Fixed	11.250%		112.500%		91.841	91.841
FD 1001210V	KE000000454	26-Jul-11	28-May-36	5,278	39,056.15	Fixed	11.400%		114.000%		90.609	90.609
THIRTY YEAR BONDS												
SBF 100110V	KE000000102	28-Feb-11	21-Jan-41	7,209	26,144.70	Fixed	12.000%		120.000%		97.997	97.997
INFRASTRUCTURE BONDS												
FB 1000610V	KE000000024	07-Oct-06	20-Dec-21	209	5,389.33	Fixed	12.000%		120.000%		101.516	101.516
FB 100110V	KE000000042	03-Oct-11	18-Sep-21	874	11,726.90	Fixed	12.000%		120.000%		100.415	100.415
FB 1001310V	KE000000010	30-Sep-11	15-Sep-25	1,460	27,805.35	Fixed	11.000%		110.000%		102.248	102.248
FB 1001410V	KE000000109	27-Oct-11	15-Oct-28	1,984	27,545.66	Fixed	11.000%		110.000%		102.248	102.248
FB 1001510V	KE000000100	14-Dec-11	01-Dec-24	1,315	25,119.58	Fixed	11.000%		110.000%		102.155	102.155
FB 1001710V	KE000000183	29-Mar-13	10-Mar-27	2,148	31,102.20	Fixed	11.000%		110.000%		102.087	102.087
FB 1001810V	KE000000454	23-Mar-18	12-Mar-27	1,478	36,302.40	Fixed	11.500%		115.500%		102.670	102.670
FB 1001910V	KE000000609	26-Oct-18	06-Oct-31	2,814	45,020.08	Fixed	12.000%		120.000%		103.454	103.454
FB 100110V	KE000000889	27-Feb-17	17-Feb-28	2,448	14,435.40	Fixed	13.500%		135.500%		102.856	102.856
FB 1001710V	KE000000788	27-Feb-17	18-Feb-28	1,301	41,469.44	Fixed	12.500%		125.500%		100.508	100.508
FB 1001910V	KE000000893	29-Jun-18	19-Jun-28	4,379	41,346.40	Fixed	11.400%	109.311%	109.171%	109.159%	50,900,000.00	50,900,000.00
FB 1001810V	KE000000919	19-Mar-18	20-Oct-38	8,390	36,797.20	Fixed	11.900%		119.900%		101.434	101.434
FB 1001810V	KE000000976	26-Mar-18	20-Oct-38	8,390	36,797.20	Fixed	11.900%		119.900%		101.434	101.434
FB 1001810V	KE000000984	26-Oct-18	06-Oct-38	9,277	71,605.05	Fixed	11.700%	11.749%	100.030%	99.999%	99.967	83,300,000.00
FB 1002010V	KE000000930	15-Apr-20	05-Apr-29	47,210	74,797.29	Fixed	10.800%		108.800%		100.202	100.202
FB 1002010V	KE000000983	03-Apr-20	25-Mar-29	46,787	19,479.46	Fixed	10.200%	10.000%	104.794%	100.507%	100.507	175,000,000.00
FB 1002011V	KE000000984	26-Apr-21	11-Aug-31	49,271	78,639.09	Fixed	10.900%		109.900%		102.212	102.212
FB 1002010V	KE000000924	25-Jul-20	25-Jul-27	50,405	61,692.22	Fixed	10.600%	10.600%	104.677%	101.540%	200,000,000.00	200,000,000.00
FB 1002010V	KE000000924	25-Jul-20	25-Jul-27	50,405	81,662.02	Fixed	12.250%	11.800%	104.917%	101.819%	101.540%	100,000,000.00
FB 1002010V	KE000000946	12-Apr-21	21-Mar-38	50,800	81,841.03	Fixed	12.600%	12.000%	102.124%	101.648%	101.751	400,000,000.00
FB 1002010V	KE000000946	12-Apr-21	21-Mar-38	50,800	81,841.03	Fixed	12.600%	12.400%	102.135%	101.830%	104.751	200,000,000.00
FB 1002010V	KE000000946	12-Apr-21	21-Mar-38	50,800	81,841.03	Fixed	12.600%	12.270%	103.031%	102.490%	104.751	100,000,000.00
FB 1002010V	KE000000946	12-Apr-21	21-Mar-38	50,800	81,841.03	Fixed	12.600%	12.360%	102.451%	101.911%	104.751	80,000,000.00
FB 1002010V	KE000000946	12-Apr-21	21-Mar-38	50,800	81,841.03	Fixed	12.600%	12.501%	102.368%	101.820%	104.751	60,000,000.00
BONDS SELL/BUY BACK TRANSACTIONS												
FD 1001810V	KE000000816	17-Oct-18	06-Oct-28	2,778	54,034.49	Fixed	12.900%	12.402%	104.762%	100.178%	101.451%	400,000,000.00
FD 1001810V	KE000000816	17-Oct-18	06-Oct-28	3,023	45,003.00	Fixed	11.517%	12.400%	97.4587	99.213%	100.353%	400,000,000.00
FD 1001810V	KE000000816	17-Oct-18	06-Oct-28	3,023	45,003.00	Fixed	11.517%	11.500%				
FD 1001910V	KE000000919	19-Mar-18	20-Oct-38	8,390	36,797.20	Fixed	11.900%	12.400%	97.877%	99.213%	98.726	15,000,000.00
FD 1001910V	KE000000919	19-Mar-18	20-Oct-38	8,390	36,797.20	Fixed	11.900%	12.400%	97.877%	99.213%	98.726	15,000,000.00
FD 1002010V	KE000001086	13-Mar-18	06-Mar-23	1,305	38,401.40	Fixed	10.872%	11.500%	100.872%	99.613%	98.726	20,000,000.00
FD 1002010V	KE000001086	13-Mar-18	06-Mar-23	1,305	38,401.40	Fixed	10.872%	11.500%	100.872%	99.613%	98.726	20,000,000.00
FD 1002010V	KE000001086	13-Mar-18	06-Mar-23	1,305	38,401.40	Fixed	10.872%	11.500%	100.872%	99.613%	98.726	20,000,000.00
FD 1002010V	KE000001086	13-Mar-18	06-Mar-23									