

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE												February 16, 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												February 16, 2021
TWO YEAR BONDS												
FXD 10010100	KE7000002217	12-Jan-21	09-Jun-23	892	55,860.28	Fixed	8.486%					100.610
FIVE YEAR BONDS												
FXD 10010120	KE7000000468	25-Apr-18	19-Apr-23	82	18,544.00	Fixed	14.234%					101.588
FXD 10010130	KE7000000107	25-Jun-18	19-Apr-23	193	24,395.39	Fixed	14.080%					101.414
FXD 10010140	KE7000000436	26-Apr-18	20-Sep-23	218	23,051.05	Fixed	13.112%					101.478
FXD 10010150	KE7000000124	26-Apr-17	22-Apr-23	309	29,599.15	Fixed	12.858%					99.901
FXD 10010160	KE7000000784	23-Oct-17	11-Oct-28	689	26,714.10	Fixed	12.517%					100.110
FXD 10010170	KE7000000118	26-Mar-18	20-Mar-23	305	30,790.35	Fixed	12.289%					101.009
FXD 10010180	KE7000000647	25-Feb-18	18-Feb-28	1,098	46,082.22	Fixed	11.304%					102.414
FXD 10010190	KE7000000106	13-Mar-18	26-Mar-24	1,170	38,201.46	Fixed	10.872%					101.070
FXD 10010200	KE7000000146	16-Oct-18	09-Oct-24	1,392	45,012.00	Fixed	11.492%					101.036
FXD 10020000	KE7000000547	11-Mar-20	01-May-25	1,519	50,121.88	Fixed	11.667%	10.500%	106.869%	103.693%	103.697%	200,000,000.00
TEN YEAR BONDS												
FXD 10010210	KE7000000234	25-Apr-12	19-Jan-29	492	35,273.70	Fixed	12.758%					104.364
FXD 10010220	KE7000000027	01-Jul-11	19-Jun-23	893	29,248.20	Fixed	12.373%	8.900%	107.174%	106.237%	106.113%	250,000,000.00
FXD 10010230	KE7000000880	25-Mar-15	19-Jun-24	1,060	38,852.15	Fixed	12.186%					99.862
FXD 10010240	KE7000000102	27-Apr-15	17-Apr-26	2,098	18,306.45	Fixed	11.070%					101.726
FXD 10010250	KE7000000737	31-Jul-17	19-Jul-27	3,078	35,114.40	Fixed	12.965%					100.404
FXD 10010260	KE7000000762	27-Aug-17	14-Aug-28	2,776	45,061.00	Fixed	12.080%					107.207
FXD 10010270	KE7000000126	17-Oct-15	06-Oct-28	2,498	54,054.45	Fixed	12.920%					100.066
FXD 10010280	KE7000000663	25-Feb-18	12-Feb-28	2,818	52,044.00	Fixed	12.438%					101.771
FXD 10010290	KE7000000877	19-Apr-17	04-Apr-28	2,967	51,303.00	Fixed	12.300%					101.027
FXD 10010300	KE7000000879	19-Aug-15	08-Aug-28	3,093	45,003.00	Fixed	11.517%					100.363
FXD 10010310	KE7000000589	29-Mar-15	19-Mar-28	3,191	49,822.44	Fixed	12.280%					101.378
FIFTEEN YEAR BONDS												
FXD 10020100	KE7000000140	26-Mar-07	07-Mar-22	386	3,601.00	Fixed	11.500%					99.819
FXD 10020110	KE7000000132	25-Jul-07	06-Jun-22	471	34,482.00	Fixed	11.500%					99.856
FXD 10020120	KE7000000180	24-Aug-07	07-Nov-22	629	32,559.10	Fixed	12.500%					100.205
FXD 10020130	KE7000000148	31-Mar-04	13-Mar-23	799	34,799.80	Fixed	12.500%					99.911
FXD 10020140	KE7000000149	26-Oct-08	07-Oct-18	1,129	31,552.45	Fixed	11.500%					107.326
FXD 10020150	KE7000000150	29-Mar-11	20-Mar-21	1,480	27,433.60	Fixed	12.250%					99.156
FXD 10020160	KE7000000158	25-Apr-11	08-Oct-21	1,738	24,932.01	Fixed	13.000%					94.036
FXD 10020170	KE7000000170	25-Mar-11	06-Sep-27	2,495	51,039.81	Fixed	11.000%					101.827
FXD 10020180	KE7000000178	24-Feb-11	07-Feb-28	2,627	42,158.45	Fixed	12.500%	11.700%	97.819%	97.888%	100.451%	500,000,000.00
FXD 10020190	KE7000000208	29-Apr-11	10-Apr-28	2,610	66,103.06	Fixed	12.000%					101.627
FXD 10020200	KE7000000242	29-Mar-11	09-Mar-28	4,486	66,454.60	Fixed	12.650%					100.458
FXD 10020210	KE7000000879	22-Oct-11	01-Oct-18	4,412	29,064.35	Fixed	12.750%					100.860
FXD 10020220	KE7000000103	29-Jul-11	19-Jun-23	4,710	60,603.40	Fixed	12.850%					100.958
FXD 10020230	KE7000000154	13-Mar-11	24-Apr-31	4,835	48,843.28	Fixed	12.750%					102.892
FXD 10020240	KE7000000156	29-Jul-11	24-Apr-31	4,838	52,424.80	Fixed	12.800%					101.641
FXD 10020250	KE7000000718	25-Feb-20	01-Feb-31	5,102	50,863.00	Fixed	12.750%					107.684
TWENTY YEAR BOND												
FXD 10040000	KE7000000180	30-Jun-08	26-Jun-23	2,668	38,145.10	Fixed	13.750%					99.974
FXD 100102070	KE7000000178	30-Mar-11	18-May-21	3,730	33,822.07	Fixed	10.800%					99.248
FXD 100102070	KE7000000184	26-Jul-11	01-Sep-21	4,279	44,851.45	Fixed	12.000%					99.133
FXD 100102070	KE7000000643	26-Jul-11	01-Sep-28	5,879	12,781.20	Fixed	10.800%					107.486
FXD 100102070	KE7000000643	26-Jul-11	01-Sep-28	5,879	12,781.20	Fixed	10.800%					101.532
FXD 100102070	KE7000000885	30-Jul-18	05-Jul-28	8,348	56,109.20	Fixed	13.200%	12.950%	102.490%	101.893%	101.004%	100,000,000.00
FXD 100102070	KE7000000884	21-Mar-19	21-Mar-29	8,607	23,560.05	Fixed	12.870%					99.419
TWENTY FIVE YEAR BOND												
FXD 100102070	KE7000000389	28-Apr-11	28-May-26	5,214	20,192.00	Fixed	11.250%					97.853
FXD 100102070	KE7000000464	28-Apr-11	28-May-26	5,213	26,058.15	Fixed	13.400%					100.414
THIRTY YEAR BOND												
FXD 100102070	KE7000000130	28-Feb-11	21-Apr-31	7,479	26,164.70	Fixed	12.000%					94.918
INFRASTRUCTURE BONDS												
FXD 100201240	KE7000000204	07-Oct-11	20-Nov-21	279	5,389.33	Fixed	12.000%					101.526
FXD 100102070	KE7000000242	03-Oct-11	18-Sep-21	344	11,728.50	Fixed	12.000%					107.061
FXD 100102070	KE7000000130	30-Sep-11	15-Sep-25	1,472	27,805.35	Fixed	11.000%					101.747
FXD 100102070	KE7000000139	27-Oct-11	15-Oct-28	2,084	27,545.65	Fixed	11.000%					101.837
FXD 100102070	KE7000000140	14-Dec-11	01-Dec-24	1,385	25,119.05	Fixed	11.000%					99.949
FXD 100102070	KE7000000181	30-Mar-11	13-Mar-27	2,218	51,102.20	Fixed	11.000%	10.500%	106.361%	101.899%	99.874%	50,000,000.00
FXD 100102070	KE7000000464	24-Mar-11	13-Mar-27	1,446	36,301.40	Fixed	12.500%					99.864
FXD 100102070	KE7000000649	24-Oct-11	06-Oct-31	3,899	45,020.05	Fixed	12.000%					100.894
FXD 100102070	KE7000000680	27-Feb-11	17-Feb-28	2,418	14,435.40	Fixed	12.500%					99.156
FXD 100102070	KE7000000784	27-Feb-11	18-Feb-28	1,371	11,500.00	Fixed	12.500%					100.818
FXD 100102070	KE7000000885	29-Jul-11	14-Jul-28	4,346	41,184.40	Fixed	12.500%					99.515
FXD 100102070	KE7000000102	19-Mar-11	20-Oct-28	4,480	36,797.20	Fixed	11.900%					101.876
FXD 100102070	KE7000000170	25-Mar-11	27-Feb-28	4,496	18,811.00	Fixed	11.500%					100.825
FXD 100102070	KE7000000543	26-Oct-11	01-Oct-30	3,947	71,024.05	Fixed	11.700%					100.450
FXD 10020070	KE7000000430	15-Apr-11	01-Apr-29	2,987	74,397.29	Fixed	10.800%					99.331
FXD 10020070	KE7000000883	03-Apr-11	25-Mar-28	1,894	19,475.46	Fixed	10.200%	10.070%	100.513%	100.345%	99.981%	500,000,000.00
FXD 10020070	KE7000000883	03-Apr-11	25-Mar-28	1,894	19,475.46	Fixed	10.200%	10.000%	100.759%	100.572%	99.991%	100,000,000.00
FXD 100201070	KE7000000544	26-Apr-11	15-Apr-21	3,478	79,439.00	Fixed	11.000%					101.029
FXD 100201070	KE7000000544	26-Apr-11	05-Jun-27	5,802	81,052.42	Fixed	12.257%	11.600%	104.883%	104.142%	104.146%	200,000,000.00
FXD 100201070	KE7000000234	26-Apr-11	05-Jun-27	5,802	81,052.42	Fixed	12.257%	11.500%	105.211%	104.470%	104.140%	100,000,000.00
BONDS SELL/BUY BACK TRANSACTIONS												
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION												
FXD 10010100	KE7000000217	12-Jan-21	09-Jun-23	893	55,860.28	Fixed	8.486%	8.500%	102.469%	101.508%	100.610%	5,000,000.00
FXD 10010120	KE7000000468	25-Apr-18	19-Apr-23	82	18,544.00	Fixed	8.486%	7.990%	104.267%	101.303%	100.610%	5,000,000.00
FXD 10010130	KE7000000107	12-Jan-21	09-Jun-23	893	55,860.28	Fixed	8.486%	7.990%	104.435%	101.893%	100.610%	10,000,000.00
FXD 10010140	KE7000000436	25-Apr-18	19-Apr-23	82	18,544.00	Fixed	8.486%	7.990%	104.805%	101.701%	100.610%	1,000,000.00
FXD 10010150	KE7000000784	01-Jul-11	19-Jun-23	893	38,249.20	Fixed	12.271%	8.500%	107.439%	100.504%	100.112%	12,000,000.00
FXD 10010160	KE7000000124	26-Apr-17	22-Apr-23	309	34,852.15	Fixed	11.980%	10.000%	106.273%	105.203%	99.862%	6,000,000.00
FXD 10010170	KE7000000737	31-Jul-17	19-Jul-27	3,078	35,114.40	Fixed	12.968%	10.710%	111.071%	110.287%	100.404%	6,000,000.00
FXD 10010180	KE7000000126	27-Aug-17	14-Aug-28	2,776	51,039.81	Fixed	12.081%	11.000%	105.012%	104.301%	99.856%	6,000,000.00
FXD 10010190	KE7000000663	25-Feb-18	12-Feb-28	2,817	42,138.45	Fixed	11.200%	12.001%	98.260%	98.231%	100.474%	2,300,000.00
FXD 10010200	KE7000000879	26-Mar-18	09-Jun-28	4,710	60,603.40	Fixed	12.851%	12.100%	106.441%	105.863%	100.968%	1,200,000.00
FXD 10020100	KE7000000140	26-Mar-07	07-Mar-22	386	3,601.00	Fixed	11.500%					99.819
FXD 10020110	KE7000000132	25-Jul-07	06-Jun-22	471	34,482.00	Fixed	11.500%					99.856
FXD 10020120	KE7000000180	24-Aug-07	07-Nov-22	629	32,559.10	Fixed	12.500%					100.205
FXD 10020130	KE7000000148	31-Mar-04	13-Mar-23	799	34,799.80	Fixed	12.500%					99.911
FXD 10020140	KE7000000149	26-Oct-08	07-Oct-18	1,129	31,552.45	Fixed	11.500%					107.326
FXD 10020150	KE7000000150	29-Mar-11	20-Mar-21	1,480	27,433.60	Fixed	12.250%					99.156
FXD 10020160	KE7000000158	25-Apr-11	08-Oct-21	1,738	24,932.01	Fixed	13.000%					94.036
FXD 10020170	KE7000000170	25-Mar-11	06-Sep-27	2,495	51,039.81	Fixed	11.000%					101.827
FXD 10020180	KE7000000178	24-Feb-11										