

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE												February 18, 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 18, 2021
TWO YEAR BONDS													
FND 10010100	KE7000002217	12-Jan-21	09-Jan-23	690	55,860.26	Fixed	5.4860					100.6510	
FIVE YEAR BONDS													
FND 10010101	KE7000000468	25-Apr-18	18-Apr-23	85	19,544.04	Fixed	14.2348					101.2588	
FND 10010102	KE7000000107	25-Jul-18	18-Apr-23	191	24,395.39	Fixed	14.0806					101.4148	
FND 10010103	KE7000000436	26-Sep-18	20-Sep-23	215	23,051.05	Fixed	13.1120					101.4778	
FND 10010104	KE7000000124	28-Apr-17	22-Apr-22	309	29,599.15	Fixed	12.4658					99.9801	
FND 10010105	KE7000000784	29-Oct-17	17-Oct-22	608	26,714.16	Fixed	12.5178					100.1120	
FND 10010106	KE7000000818	29-Mar-18	26-Mar-23	795	30,790.38	Fixed	12.2895					101.0009	
FND 10010107	KE7000000842	25-Feb-18	18-Feb-23	1,006	46,082.22	Fixed	11.3649					100.4214	
FND 10010108	KE7000000596	13-Mar-18	10-Mar-23	1,173	39,201.46	Fixed	12.0729					100.5702	
FND 10010109	KE7000000546	16-Dec-18	09-Dec-23	1,390	45,012.00	Fixed	11.4928					101.0365	
FND 10020100	KE7000000547	11-May-20	01-May-21	1,537	35,121.88	Fixed	11.6670					101.0955	
TEN YEAR BONDS													
FND 10010109	KE7000000234	25-Apr-12	15-Jan-22	480	35,273.75	Fixed	12.7598					100.7643	
FND 10010109	KE7000000607	01-Jul-17	15-Jun-23	891	29,248.20	Fixed	12.3715					100.8377	
FND 10010109	KE7000000880	25-May-18	15-Jun-23	1,061	34,852.15	Fixed	12.1800					99.9852	
FND 10010109	KE7000000932	27-Sep-18	17-Sep-23	2,006	18,306.45	Fixed	11.0789					101.7526	
FND 10010109	KE7000000737	31-Jul-17	18-Jul-27	3,078	35,174.40	Fixed	12.9605					100.4004	
FND 10010109	KE7000000762	27-Aug-18	14-Aug-28	2,734	45,081.05	Fixed	12.0880					107.2007	
FND 10010109	KE7000000816	17-Dec-18	06-Dec-28	2,496	54,054.48	Fixed	12.9205					100.0566	
FND 10010109	KE7000000863	25-Feb-19	12-Feb-29	2,316	52,044.00	Fixed	12.4380					100.7171	
FND 10010109	KE7000000877	19-Apr-19	08-Apr-29	2,395	51,330.00	Fixed	12.3000					100.9277	
FND 10010109	KE7000000878	19-Aug-19	08-Aug-29	3,051	45,003.00	Fixed	11.5170					100.3633	
FND 10010109	KE7000000939	29-Mar-19	12-Nov-29	3,199	69,321.44	Fixed	12.2802					101.3730	
FIFTEEN YEAR BONDS													
FND 10020100	KE7000000140	26-Mar-07	01-Mar-22	385	3,401.00	Fixed	11.5000					99.8219	
FND 10020100	KE7000000132	25-Jul-07	06-Jul-22	471	32,492.00	Fixed	11.5000					99.6531	
FND 10020100	KE7000000130	24-Apr-07	07-Sep-22	627	32,559.10	Fixed	12.5000					100.2305	
FND 10020100	KE7000000148	31-Mar-08	13-Mar-23	793	34,799.80	Fixed	12.5000	9.6000	110.7004	100.3089	100.9511	581,000,000.00	
FND 10020100	KE7000000134	26-Oct-08	07-Oct-24	1,527	31,552.45	Fixed	11.5000					107.3626	
FND 10020100	KE7000000135	29-Mar-09	10-Mar-24	1,491	21,631.60	Fixed	11.5000					99.1561	
FND 10020100	KE7000000158	25-Apr-11	08-Dec-26	1,754	24,832.61	Fixed	9.0000					94.0336	
FND 10020100	KE7000000170	45-Apr-11	06-Sep-27	2,495	51,039.01	Fixed	11.0000					99.4395	
FND 10020100	KE7000000176	24-Oct-11	07-Feb-28	2,435	42,158.45	Fixed	11.5000					101.0881	
FND 10020100	KE7000000208	29-Apr-11	10-Sep-28	2,408	66,103.06	Fixed	12.0000					100.6726	
FND 10020100	KE7000000242	29-Mar-11	09-Mar-31	4,493	49,454.46	Fixed	12.6600					100.4538	
FND 10020100	KE7000000272	26-Oct-11	01-Oct-31	4,410	42,750.00	Fixed	12.7500					100.8660	
FND 10020100	KE7000000310	29-Jun-11	15-Jun-31	4,129	49,000.00	Fixed	12.8500					100.9568	
FND 10020100	KE7000000154	13-Mar-11	24-Apr-31	4,473	48,843.28	Fixed	12.7500					102.8922	
FND 10020100	KE7000000178	25-Apr-11	05-Feb-31	4,398	42,349.00	Fixed	12.7500					101.6179	
FND 10020100	KE7000000718	25-Feb-20	05-Feb-31	5,100	50,863.00	Fixed	12.7500					107.6564	
TWENTY YEAR BOND													
FND 10020100	KE7000000149	30-Jun-08	05-Jun-23	2,694	38,145.10	Fixed	11.7500					99.9474	
FND 10020100	KE7000000179	30-Mar-11	05-May-31	3,728	34,822.07	Fixed	11.5000					99.2948	
FND 10020100	KE7000000244	29-Mar-11	01-Sep-31	4,274	44,041.45	Fixed	12.0000					99.1153	
FND 10020100	KE7000000243	25-Mar-11	01-Sep-31	4,974	12,781.20	Fixed	11.0000					107.4466	
FND 10020100	KE7000000245	30-Jun-11	05-Jun-31	5,205	56,109.25	Fixed	11.2500					101.5132	
FND 10020100	KE7000000246	30-Jun-11	05-Jun-31	5,346	56,109.25	Fixed	11.2500					101.6923	
FND 10020100	KE7000000248	15-Apr-19	21-Mar-31	6,805	23,560.05	Fixed	12.8750					99.4219	
TWENTY FIVE YEAR BOND													
FND 10020100	KE7000000309	28-Jul-11	28-May-31	5,212	20,192.00	Fixed	11.2500					99.3154	
FND 10020100	KE7000000349	25-Jun-11	25-May-31	5,121	19,584.15	Fixed	11.4000					101.4178	
THIRTY YEAR BOND													
SBK 10010100	KE7000000210	28-Feb-11	21-Jan-31	7,277	26,164.70	Fixed	12.0000					94.5018	
INFRASTRUCTURE BONDS													
FB 100200120	KE7000000204	07-Dec-08	20-Dec-21	277	5,389.93	Fixed	12.0000					101.5126	
FB 100101020	KE7000000242	03-Oct-11	18-Sep-21	362	11,728.00	Fixed	12.0000					107.0651	
FB 100101020	KE7000000130	30-Sep-11	15-Sep-25	1,479	27,805.35	Fixed	11.0000					101.7247	
FB 100101020	KE7000000139	27-Oct-11	15-Oct-26	1,389	27,545.36	Fixed	11.0000					101.8337	
FB 100101020	KE7000000140	14-Dec-11	03-Dec-24	1,383	25,119.05	Fixed	11.0000					99.9490	
FB 100101020	KE7000000163	30-Mar-11	15-Mar-27	2,216	51,102.25	Fixed	11.0000					107.8995	
FB 100101020	KE7000000454	23-Mar-11	13-Mar-26	1,444	36,302.42	Fixed	11.5000					101.8844	
FB 100101020	KE7000000469	24-Oct-11	06-Oct-31	1,392	45,029.05	Fixed	12.0000	11.1000	107.8278	101.8054	100.4936	500,000,000.00	
FB 100101020	KE7000000480	27-Feb-11	17-Feb-28	2,318	44,836.40	Fixed	11.5000					101.1295	
FB 100101020	KE7000000784	27-Feb-11	18-Feb-28	1,389	41,469.45	Fixed	12.5000					100.4416	
FB 100101020	KE7000000803	29-Jun-11	15-Jun-31	4,144	41,184.46	Fixed	11.3000	107.4238	108.5589	100.7440	250,000,000.00	100.7440	
FB 100101020	KE7000000109	19-Mar-11	20-Oct-31	4,428	36,797.20	Fixed	11.9500					101.4780	
FB 100101020	KE7000000783	26-Apr-11	27-Feb-28	4,404	18,601.46	Fixed	12.0000					101.8505	
FB 100101020	KE7000000544	26-Oct-11	08-Oct-31	3,345	71,603.05	Fixed	11.7500	118.9900	106.9792	101.5477	200,000,000.00	101.4530	
FB 100200070	KE7000000430	15-Apr-20	01-Apr-29	2,995	74,397.29	Fixed	10.8500	10.7000	104.4829	100.6177	99.3931	200,000,000.00	
FB 100200070	KE7000000863	03-Apr-20	25-Mar-29	1,992	19,479.46	Fixed	10.2000	8.4000	104.8305	100.4107	100.5775	95,494,000.00	
FB 100201010	KE7000000454	26-Apr-21	11-Aug-31	1,426	78,639.09	Fixed	10.5000					101.0258	
FB 100201080	KE7000000234	25-Jul-20	05-Jun-37	5,800	81,052.92	Fixed	12.2500	11.7000	104.2893	103.4801	107.2834	200,000,000.00	
FB 100201080	KE7000000234	25-Jul-20	05-Jun-37	5,800	81,052.92	Fixed	12.2500	11.6700	104.4695	103.6521	107.2834	200,000,000.00	
FB 100201080	KE7000000234	25-Jul-20	05-Jun-37	5,800	81,052.92	Fixed	12.2500	11.6500	104.4378	103.6190	107.2834	40,000,000.00	
BONDS SELL/BUY BACK TRANSACTIONS													
FB 100201080	KE7000000234	25-Jul-20	05-Jun-37	5,800	81,052.92	Fixed	12.2500	11.6500	104.4378	103.6190	107.2834	40,000,000.00	
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION													
FND 10010101	KE7000000217	12-Jan-21	09-Jan-23	690	55,860.26	Fixed	5.4860	2.8700	104.3011	103.2788	100.6510	1,000,000.00	
FND 10010109	KE7000000607	01-Jul-17	15-Jun-23	891	29,248.20	Fixed	12.3715	10.5200	105.7207	103.7188	100.8377	5,000,000.00	
FND 10010109	KE7000000607	01-Jul-17	15-Jun-23	891	29,248.20	Fixed	12.3715	8.3000	105.2907	100.2915	100.8377	1,000,000.00	
FND 10020100	KE7000000130	24-Apr-07	07-Sep-22	627	32,559.10	Fixed	12.5000	10.2000	105.1618	101.4831	100.2305	1,000,000.00	
FND 10020100	KE7000000134	26-Oct-08	07-Oct-24	1,527	31,552.45	Fixed	11.5000	13.4000	107.4392	99.3214	101.4178	200,000.00	
FND 10020100	KE7000000135	29-Mar-09	10-Mar-24	1,491	21,631.60	Fixed	11.5000	8.3100	105.8688	100.2698	101.8337	100,000.00	
FB 100101020	KE7000000109	27-Oct-11	15-Oct-26	1,389	27,545.36	Fixed	11.0000	8.2000	105.1867	100.4999	101.8337	3,000,000.00	
FB 100101020	KE7000000163	30-Mar-11	15-Mar-27	2,216	51,102.25	Fixed	11.0000	8.4100	105.0112	100.4984	101.8995	3,000,000.00	
FB 100101020	KE7000000784	27-Feb-11	18-Feb-28	1,389	41,469.45	Fixed	12.5000	10.1000	104.8108	100.4114	101.0000	10,000,000.00	
FB 100101020	KE7000000803	29-Jun-11	15-Jun-31	4,144	41,184.46	Fixed	11.3000	11.0000	104.6505	100.4505	100.4505	1,000,000.00	
FB 100101020	KE7000000109	19-Mar-11	20-Oct-31	4,428	36,797.20	Fixed	11.9500	12.0000	104.5426	100.4256	100.4256	1,000,000.00	
FB 100101020	KE7000000544	26-Oct-11	08-Oct-31	3,345	71,603.05	Fixed	11.7500	12.0000	104.0342	101.7424	102.0000	1,000,000.00	
FB 100101020	KE7000000544	26-Oct-11	08-Oct-31	3,345	71,603.05	Fixed	11.7500	12.0000	104.0342	101.7424	102.0000	1,000,000.00	
FB 100101020	KE7000000544	26-Oct-11	08-Oct-31	3,345	71,603.05	Fixed	11.7500	12.0000	104.0342	101.7424	102.0000	1,000,000.00	
FB 100101020	KE7000000544	26-Oct-11	08-Oct-31	3,345	71,603.05	Fixed	11.7500	12.0000	104.0342	101.7424	102.0000	1,000,000.00	
FB 100101020	KE7000000544	26-Oct-11	08-Oct-31	3,345	71,								