

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE												February 26, 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 25, 2021
TWO YEAR BONDS												
FND 10011070	KE7000002217	12-Jan-21	09-Jan-21	603	55.600 26	Fixed	9.4860					100.379
FIVE YEAR BONDS												
FND 10011610	KE7000000468	25-Apr-18	18-Apr-21	53	19.544 26	Fixed	14.2348					102.268
FND 10011610	KE7000000107	25-Apr-18	18-Apr-21	544	24.393 30	Fixed	14.0806					102.4148
FND 10011610	KE7000000436	26-Apr-18	20-Apr-21	207	23.051 05	Fixed	13.1120					104.4778
FND 10011710	KE7000000124	26-Apr-17	22-Apr-20	303	29.599 15	Fixed	12.4508					99.9051
FND 10011710	KE7000000784	23-Oct-11	11-Oct-20	389	20.714 10	Fixed	12.5176					100.1120
FND 10011810	KE7000000118	26-Mar-18	26-Mar-21	753	30.790 35	Fixed	12.2899					100.0009
FND 10011810	KE7000000942	25-Feb-18	18-Feb-20	1,089	46.082 22	Fixed	11.3049					102.4214
FND 10011810	KE7000000106	13-Mar-18	16-Mar-21	1,186	39.201 40	Fixed	12.0729					100.0702
FND 10011810	KE7000000206	16-Dec-18	09-Dec-20	1,383	45.012 00	Fixed	11.4926					103.0395
FND 10020010	KE7000000547	11-May-20	05-May-21	1,510	35.121 08	Fixed	11.6670					103.0955
TEN YEAR BONDS												
FND 10011010	KE7000000234	25-Apr-17	19-Jan-22	473	35.273 10	Fixed	12.7596					104.264
FND 10011010	KE7000000027	01-Jul-17	19-Jan-22	641	39.248 20	Fixed	12.3710					109.8377
FND 10011010	KE7000000880	25-May-15	15-Jun-20	1,054	34.852 15	Fixed	12.1860					99.8622
FND 10011010	KE7000000102	26-Apr-18	17-Apr-20	1,888	18.306 45	Fixed	13.0789					110.7326
FND 10011010	KE7000000787	31-Jul-17	19-Jul-20	3,078	35.174 40	Fixed	12.9658					107.440
FND 10011010	KE7000000762	27-Aug-17	14-Aug-20	2,727	45.061 00	Fixed	12.0980					103.953
FND 10011010	KE7000000116	17-Oct-18	06-Oct-20	2,838	54.054 48	Fixed	12.9208					100.0568
FND 10011010	KE7000000863	25-Feb-18	12-Feb-20	2,808	52.044 00	Fixed	12.4386					104.7171
FND 10011010	KE7000000877	19-Apr-17	04-Apr-20	2,398	51.320 00	Fixed	12.3009					100.9277
FND 10011010	KE7000000878	19-Aug-18	08-Aug-20	3,088	45.000 00	Fixed	11.5170					100.3633
FND 10011010	KE7000000559	25-Mar-18	12-Nov-20	1,192	68.551 44	Fixed	12.2802					101.3730
FIFTEEN YEAR BONDS												
FND 10020110	KE7000000140	26-Mar-20	01-Mar-22	375	3.650 00	Fixed	14.5009					100.8219
FND 10020110	KE7000000132	25-Jul-20	06-Jul-22	666	34.482 00	Fixed	13.9009					100.0631
FND 10020110	KE7000000180	24-Apr-20	07-Nov-22	630	32.559 10	Fixed	12.5009					100.2305
FND 10020110	KE7000000148	31-Mar-20	13-Mar-22	798	34.799 80	Fixed	12.9009					100.7338
FND 10020110	KE7000000149	26-Mar-20	10-Mar-22	1,340	31.552 45	Fixed	10.5009					100.4860
FND 10020110	KE7000000150	26-Mar-20	10-Mar-22	1,419	27.433 40	Fixed	12.2009					99.1561
FND 10020110	KE7000000158	25-Apr-17	08-Dec-20	1,747	24.832 01	Fixed	9.0009					94.0336
FND 10020110	KE7000000170	25-Apr-17	06-Sep-22	2,088	51.039 41	Fixed	11.0009					94.8359
FND 10020110	KE7000000178	24-Oct-17	07-Feb-20	2,438	42.158 45	Fixed	12.9009					100.8887
FND 10020110	KE7000000208	29-Apr-17	10-Apr-20	2,801	66.103 06	Fixed	12.0009					100.6726
FND 10020110	KE7000000242	26-Mar-18	09-Mar-20	4,698	60.454 48	Fixed	12.6689					100.4538
FND 10020110	KE7000000879	22-Oct-18	01-Oct-20	4,403	29.064 35	Fixed	12.7509					100.8660
FND 10020110	KE7000000100	26-Jul-18	15-Jun-20	4,337	60.454 48	Fixed	12.8570					100.9558
FND 10020110	KE7000000104	13-Mar-18	24-Apr-20	4,808	48.843 28	Fixed	12.7340					102.8923
FND 10020110	KE7000000110	26-Jul-18	04-Jul-20	4,893	48.843 28	Fixed	12.7340					100.7148
FND 10020110	KE7000000718	25-Feb-20	05-Feb-21	5,083	50.863 00	Fixed	12.7560					107.6864
TWENTY YEAR BONDS												
FND 10040010	KE7000000180	30-Jun-20	05-Jun-23	2,637	38.145 10	Fixed	13.7509					99.9474
FND 10011010	KE7000000178	30-Jun-11	05-May-21	3,721	33.822 07	Fixed	10.8009					99.2948
FND 10011010	KE7000000248	26-Jul-18	01-Sep-20	4,267	44.851 45	Fixed	12.8009					99.1153
FND 10011010	KE7000000842	25-Mar-18	01-Sep-20	4,987	12.781 20	Fixed	10.8009					107.4466
FND 10011010	KE7000000848	26-Mar-18	01-Sep-20	5,213	16.879 20	Fixed	10.8009					103.3332
FND 10011010	KE7000000885	30-Jul-18	05-Jul-20	8,339	56.109 20	Fixed	13.2009					107.6116
FND 10011010	KE7000000884	15-Apr-19	21-Mar-21	8,598	23.560 05	Fixed	12.8720					100.1211
TWENTY FIVE YEAR BONDS												
FND 10021010	KE7000000849	25-Apr-18	25-May-23	8,136	86.258 15	Fixed	13.4509	130.690	100.4117	100.3843	100.9818	100.9818
FND 10021010	KE7000000849	25-Apr-18	25-May-23	8,136	86.258 15	Fixed	13.4509	130.700	100.7980	102.3203	100.9818	100.9818
THIRTY YEAR BONDS												
SBS 10011010	KE7000000210	28-Feb-11	21-Jan-21	7,270	26.144 70	Fixed	12.0009					94.5518
INFRASTRUCTURE BONDS												
FB 100200120	KE7000000204	07-Oct-20	20-Dec-21	270	5.389 33	Fixed	12.0009					103.5126
FB 10011010	KE7000000242	03-Oct-11	18-Sep-20	303	51.728 50	Fixed	12.9009					107.0651
FB 10011010	KE7000000130	30-Sep-11	15-Sep-25	1,483	27.805 35	Fixed	11.0009	105.2870	100.5505	102.1828	75,000,000.00	102.1840
FB 10011010	KE7000000138	27-Oct-11	25-Oct-28	1,698	27.565 35	Fixed	11.0009					102.1555
FB 10011010	KE7000000140	14-Dec-18	01-Dec-20	1,378	25.119 05	Fixed	11.0009					102.1555
FB 10011010	KE7000000183	30-Sep-11	15-Mar-27	2,209	51.102 20	Fixed	11.0009					107.4072
FB 10011010	KE7000000854	23-Mar-18	13-Mar-20	1,837	36.303 40	Fixed	12.8009					100.8844
FB 10011010	KE7000000869	26-Oct-18	06-Oct-21	2,875	45.020 08	Fixed	12.0009					100.0417
FB 10011010	KE7000000880	27-Feb-18	17-Feb-20	2,809	44.835 40	Fixed	12.9009					100.1256
FB 10011010	KE7000000788	27-Mar-17	18-Feb-20	1,382	41.469 45	Fixed	12.5009	105.1000	108.7288	100.4988	100.4116	100.4988
FB 10011010	KE7000000883	29-Jun-18	11-Mar-20	4,337	41.184 40	Fixed	12.8009					100.7154
FB 10011010	KE7000000102	19-Mar-18	20-Oct-20	4,451	38.797 20	Fixed	11.9009					100.9634
FB 10011010	KE7000000786	25-Mar-17	27-Feb-20	5,397	18.601 48	Fixed	12.2009					103.1627
FB 10011010	KE7000000842	26-Oct-18	05-Oct-20	5,338	71.605 05	Fixed	11.7009	108.8014	104.8832	107.2865	500,000,000.00	100.9565
FB 10020010	KE7000000849	15-Apr-20	01-Apr-23	2,637	34.707 29	Fixed	10.8009	105.6500	108.0207	99.8729	101.1718	100.9565
FB 10020010	KE7000000883	03-Jul-20	25-Apr-21	1,919	19.475 48	Fixed	10.2009					100.9565
FB 10021010	KE7000000224	25-Jul-20	07-Dec-22	5,703	61.052 22	Fixed	11.7124	104.4458	103.4619	104.1338	600,000,000.00	104.1336
FB 10021010	KE7000000224	25-Jul-20	07-Dec-22	5,703	61.052 22	Fixed	12.2570	111.3000	107.1636	104.1336	60,000,000.00	104.1336
FB 10021010	KE7000000224	25-Jul-20	07-Dec-22	5,703	61.052 22	Fixed	12.2570	111.3000	107.1636	104.1336	600,000,000.00	104.1336
FB 10021010	KE7000000224	25-Jul-20	07-Dec-22	5,703	61.052 22	Fixed	12.2570	111.3000	107.1636	104.1336	600,000,000.00	104.1336
FB 10021010	KE7000000224	25-Jul-20	07-Dec-22	5,703	61.052 22	Fixed	12.2570	111.3000	107.1636	104.1336	600,000,000.00	104.1336
FB 10021010	KE7000000224	25-Jul-20	07-Dec-22	5,703	61.052 22	Fixed	12.2570	111.3000	107.1636	104.1336	600,000,000.00	104.1336
FB 10021010	KE7000000224	25-Jul-20	07-Dec-22	5,703	61.052 22	Fixed	12.2570	111.3000	107.1636	104.1336	600,000,000.00	104.1336
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FB 10021010	KE7000000224	25-Jul-20	07-Dec-22	5,703	61.052 22	Fixed	12.2570	111.3000	107.1636	104.1336	600,000,000.00	104.1336
FB 10021010	KE7000000224	25-Jul-20	07-Dec-22	5,703	61.052 22	Fixed	12.2570	111.3000	107.1636	104.1336	600,000,000.00	104.1336
FB 10021010	KE7000000224	25-Jul-20	07-Dec-22	5,703	61.052 22	Fixed	12.2570	111.3000	107.1636	104.1336	600,000,000.00	104.1336
FB 10021010	KE7000000224	25-Jul-20	07-Dec-22	5,703	61.052 22	Fixed	12.2570	111.3000	107.1636	104.1336	600,000,000.00	104.1336
FB 10021010	KE7000000224	25-Jul-20	07-Dec-22	5,703	61.052 22	Fixed	12.2570	111.300				