

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 (KES)
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS ABOVE KES 50 MILLION												February 26, 2021
TWO YEAR BONDS												
FND 1001107	KE700000217	12-Jan-17	09-Jan-21	892	55,860.26	Fixed	5.4860					100.379
FIVE YEAR BONDS												
FND 1001101	KE500000548	25-Apr-18	18-Apr-21	91	18,544.04	Fixed	14.2348					102.588
FND 1001103	KE500000107	25-Jul-18	19-Jul-21	543	24,393.39	Fixed	14.0806					102.414
FND 1001105	KE500000436	26-Sep-18	20-Sep-21	208	23,051.05	Fixed	13.1120					102.478
FND 1001107	KE500000124	26-Apr-17	22-Apr-20	365	29,599.15	Fixed	14.4508					99.901
FND 1001109	KE500000784	23-Oct-17	17-Oct-20	399	26,714.16	Fixed	12.8176					100.110
FND 1001111	KE500000118	26-Mar-18	20-Mar-21	791	30,790.35	Fixed	12.2899					100.009
FND 1001113	KE500000947	25-Feb-19	19-Feb-24	1,089	46,692.22	Fixed	11.3049	11.39	100.601	100.589	102.414	75,000.000
FND 1001115	KE500000106	13-Mar-18	09-Mar-21	1,186	38,201.46	Fixed	10.8729					100.570
FND 1001117	KE500000206	16-Oct-18	09-Oct-24	1,392	45,012.00	Fixed	11.4926					103.036
FND 1002010	KE500000547	11-May-20	05-May-21	1,529	35,121.68	Fixed	11.6670					103.695
TEN YEAR BONDS												
FND 1001102	KE500000234	25-Jul-17	19-Jul-24	474	35,273.75	Fixed	12.7596					104.264
FND 1001104	KE500000007	01-Jul-17	19-Jul-24	661	39,248.20	Fixed	12.3715					100.877
FND 1001106	KE500000880	25-May-18	19-May-24	1,050	36,852.15	Fixed	12.1960					99.952
FND 1001108	KE500000102	26-Apr-18	17-Apr-24	1,088	18,306.45	Fixed	11.0709					100.726
FND 1001110	KE500000737	31-Jul-17	19-Jul-27	1,078	35,114.40	Fixed	12.9665					107.440
FND 1001112	KE500000762	27-Aug-18	14-Aug-24	2,776	45,061.65	Fixed	12.0980					103.953
FND 1001114	KE500000126	17-Oct-18	06-Oct-24	2,408	54,054.48	Fixed	12.9209					100.056
FND 1001116	KE500000863	25-Feb-19	12-Feb-26	2,806	52,044.00	Fixed	12.4386					104.771
FND 1001118	KE500000977	19-Apr-19	08-Apr-26	2,897	51,320.00	Fixed	12.3009					100.927
FND 1001120	KE500000479	19-Aug-19	08-Aug-26	3,083	45,001.00	Fixed	11.5172					100.363
FND 1001122	KE500000559	29-Mar-19	12-Mar-26	3,191	69,321.44	Fixed	12.2892					101.370
FIFTEEN YEAR BONDS												
FND 1002011	KE100000140	26-Mar-20	07-Mar-35	371	3,401.00	Fixed	14.5000					100.819
FND 1002013	KE100000132	25-Jul-20	07-Jul-35	661	34,492.00	Fixed	14.5000					100.604
FND 1002015	KE100000130	26-Apr-20	07-Oct-35	619	32,569.10	Fixed	12.5000					100.256
FND 1002017	KE100000148	31-Mar-20	13-Mar-35	795	34,779.80	Fixed	12.5000					100.738
FND 1002019	KE500000138	26-Oct-20	07-Oct-34	1,119	11,552.45	Fixed	10.5000					100.480
FND 1002021	KE500000136	26-Mar-21	26-Mar-34	1,473	27,432.40	Fixed	9.0000	10.0000	100.0000	99.3000	101.550	214,400.000
FND 1002023	KE500000158	25-Apr-21	08-Oct-34	1,738	24,532.01	Fixed	9.0000	10.0000	96.7183	100.8908	94.0306	213,000.000
FND 1002025	KE500000170	25-Jul-21	06-Sep-37	2,480	51,031.81	Fixed	11.0000					99.856
FND 1002027	KE500000178	24-Oct-21	07-Feb-38	2,637	49,164.13	Fixed	11.8	97.981	97.4261	101.885	100.000.000	
FND 1002029	KE500000432	28-May-19	08-May-34	4,405	49,424.85	Fixed	12.6500					100.436
FND 1002031	KE500000879	22-Oct-19	08-Sep-34	4,689	49,454.85	Fixed	12.5500					100.886
FND 1002033	KE500000430	26-Jul-20	08-Jun-34	4,200	50,820.04	Fixed	12.8521					100.568
FND 1002035	KE500000134	13-Mar-20	24-Apr-34	4,405	49,643.18	Fixed	12.7349					100.763
FND 1002037	KE500000142	29-Jul-20	10-Jul-34	4,892	50,526.26	Fixed	12.3400					100.176
FND 1002039	KE500000719	23-Feb-20	10-Feb-34	5,092	50,861.00	Fixed	12.7590					101.694
TWENTY YEAR BOND												
FND 1001020	KE100000149	30-Jul-20	05-Jan-39	2,896	36,145.10	Fixed	12.7590					99.874
FND 1001022	KE500000278	30-Jul-21	05-Mar-39	3,729	33,852.87	Fixed	12.0000					99.284
FND 1001024	KE500000394	26-Jul-21	01-Feb-39	2,496	48,506.49	Fixed	12.0000	12.487	100.380	98.990	98.115	17,400.000
FND 1001026	KE500000392	26-Jul-21	01-Feb-39	2,496	42,761.26	Fixed	12.0000					99.966
FND 1001028	KE500000432	26-Jul-21	01-Mar-39	2,472	58,078.29	Fixed	12.0000	12.0	107.8671	100.0000	101.8322	300,000.000
FND 1001030	KE500000398	30-Jul-21	01-Mar-39	2,496	42,761.26	Fixed	12.0000					99.966
FND 1001032	KE500000984	15-Apr-19	21-Mar-39	6,897	23,560.05	Fixed	12.8750					100.121
TWENTY FIVE YEAR BOND												
FND 1001034	KE500000949	25-Jun-18	25-May-43	8,123	86,258.15	Fixed	13.4000					102.363
THIRTY YEAR BOND												
GRN 1001100	KE300000135	28-Feb-11	21-Apr-41	7,389	26,164.70	Fixed	12.0000					94.918
INFRASTRUCTURE BONDS												
FB 10011270	KE400000104	07-Dec-08	22-Dec-21	265	5,389.33	Fixed	12.0000					102.128
FB 10011272	KE500000242	03-Oct-11	18-Sep-24	364	11,259.26	Fixed	12.0000					107.692
FB 10011274	KE500000110	30-Sep-11	15-Sep-25	1,892	27,805.35	Fixed	11.0000					100.526
FB 10011276	KE500000109	27-Oct-11	12-Oct-26	2,094	27,465.65	Fixed	11.0000	10.4	100.753	101.8501	101.3445	800,000.000
FB 10011278	KE500000119	27-Oct-11	12-Oct-28	2,094	27,465.65	Fixed	11.0000					100.566
FB 10011280	KE500000139	14-Oct-11	09-Oct-24	1,375	26,119.35	Fixed	11.0000					100.506
FB 10011282	KE500000183	30-Mar-15	15-Mar-27	2,208	51,129.20	Fixed	11.0000					102.472
FB 10011284	KE500000454	30-Mar-18	15-Mar-25	1,536	36,201.25	Fixed	12.0000					100.884
FB 10011286	KE500000669	24-Oct-18	08-Oct-31	3,874	40,820.46	Fixed	12.0000					100.621
FB 10011288	KE500000680	27-Feb-19	17-Feb-29	2,306	14,320.40	Fixed	12.0000					107.236
FB 10011290	KE500000286	27-Feb-19	17-Feb-29	2,306	41,469.44	Fixed	12.0000	10.1	109.783	100.4989	100.4989	430,000.000
FB 10011292	KE500000683	29-Jul-20	18-Jun-31	4,336	41,184.80	Fixed	12.5000					100.714
FB 10011294	KE500000219	13-Mar-20	25-Oct-30	4,400	36,201.26	Fixed	12.0000	11.29	109.589	101.1017	100.9034	200,000.000
FB 10011296	KE500000760	25-Mar-21	22-Feb-34	4,306	16,808.05	Fixed	12.0000					101.8472
FB 10011298	KE500000456	26-Jul-21	25-Mar-34	5,107	71,008.34	Fixed	11.7500					104.862
FB 10020001	KE500000430	15-Apr-20	01-Apr-29	2,807	74,307.29	Fixed	10.8500					99.7229
FB 10020003	KE500000683	03-Apr-20	25-Mar-26	1,814	19,275.46	Fixed	10.2000	9.6	100.2498	101.7929	100.9909	2,000.000
FB 10020005	KE500000645	26-Apr-20	11-Apr-31	3,819	78,639.89	Fixed	10.9000	9.99	100.8279	100.9629	99.9629	2,000.000
FB 10020007	KE500000683	03-Apr-20	25-Mar-26	1,814	19,275.46	Fixed	10.2000	8.93	100.0498	100.1605	100.0000	5,000.000
FB 10020009	KE500000645	26-Apr-20	11-Apr-31	3,819	78,639.89	Fixed	10.9000	11.2	107.2712	100.9457	99.7426	20,000.000
FB 10020011	KE500000645	26-Apr-20	11-Apr-31	3,819	78,639.89	Fixed	10.9000	11.28	106.2622	100.1045	99.7426	100.000
FB 10020013	KE500000645	26-Apr-20	11-Apr-31	3,819	78,639.89	Fixed	10.9000	11.2	106.2622	100.1045	99.7426	100.000
FB 10020015	KE500000645	26-Apr-20	11-Apr-31	3,819	78,639.89	Fixed	10.9000	10.4	102.7327	102.0969	99.7426	10,000.000
FB 10020017	KE500000645	26-Apr-20	11-Apr-31	3,819	78,639.89	Fixed	10.9000	10.35	102.6481	102.0969	99.7426	10,000.000
FB 10020019	KE500000645	26-Apr-20	11-Apr-31	3,819	78,639.89	Fixed	10.9000	10.16	102.6421	102.0969	99.7426	4,000.000
FB 10020021	KE500000645	26-Apr-20	11-Apr-31	3,819	78,639.89	Fixed	10.9000	10.0	100.8881	100.7463	99.7426	200.000
FB 10020023	KE500000645	26-Apr-20	11-Apr-31	3,819	78,639.89	Fixed	10.9000	10.0	100.8881	100.7463	99.7426	200.000
FB 10020025	KE500000645	26-Apr-20	11-Apr-31	3,819	78,639.89	Fixed	10.9000	10.0	100.8881	100.7463	99.7426	200.000
FB 10020027	KE500000645	26-Apr-20	11-Apr-31	3,819	78,639.89	Fixed	10.9000	10.0	100.8881	100.7463	99.7426	200.000
FB 10020029	KE500000645	26-Apr-20	11-Apr-31	3,819	78,639.89	Fixed	10.9000	10.0	100.8881	100.7463	99.7426	200.000
FB 10020031	KE500000645	26-Apr-20	11-Apr-31	3,819	78,639.89	Fixed	10.9000	10.0	100.8881	100.7463	99.7426	200.000
FB 10020033	KE500000645	26-Apr-20	11-Apr-31	3,819	78,639.89	Fixed	10.9000	10.0	100.8881	100.7463	99.7426	200.000
FB 10020035	KE500000645	26-Apr-20	11-Apr-31	3,819	78,639.89	Fixed	10.9000	10.0	100.8881	100.7463	99.7426	200.000
FB 10020037	KE500000645	26-Apr-20	11-Apr-31	3,819	78,639.89	Fixed	10.9000	10.0	100.8881	100.7463	99.7426	200.000
FB 10020039	KE500000645	26-Apr-20	11-Apr-31	3,819	78,639.89	Fixed	10.9000	10.0	100.8881	100.7463	99.7426	200.000
FB 10020041	KE500000645	26-Apr-20	11-Apr-31	3,819	78,639.89	Fixed	10.9000	10.0	100.8881	100.7463	99.7426	200.000
FB 10020043	KE500000645	26-Apr-20	11-Apr-31	3,819	78,639.89	Fixed	10.9000	10.0	100.8881	100.7463	99.7426	200.000
FB 10020045	KE500000645	26-Apr-20	11-Apr-31	3,819	78,639.89	Fixed	10.9000	10.0	100.8881	100.7463	99.7426	200.000
FB 10020047	KE500000645	26-Apr-20	11-Apr-31	3,819	78,639.89	Fixed	10.9000	10.0	100.8881	100.7463	99.7426	200.000
FB 10020049	KE500000645	26-Apr-20	11-Apr-31	3,819</								