

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE													January 19, 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													January 19, 2021
TWO YEAR BONDS													
FSD 12010129	KE000000932	28-Jan-18	25-Jan-21	6	31,120.85	Fixed	10.7519				101.3423		
FSD 12010171	KE000000217	12-Jan-11	09-Jan-21	750	55,860.26	Fixed	8.4880	9.4000	100.3559	100.1474	100.0034	500,000.00	
FIVE YEAR BONDS													
FSD 12010133	KE000000446	25-Apr-18	18-Apr-21	96	18,544.20	Fixed	18.3446				102.0498		
FSD 12010135	KE0000001017	25-Jan-18	18-Jan-21	181	34,395.36	Fixed	10.0889				102.0188		
FSD 12010136	KE0000000046	26-Sep-18	20-Sep-21	261	23,051.05	Fixed	13.1209				100.8866		
FSD 12010137	KE0000001246	20-Aug-18	20-Aug-21	580	28,599.15	Fixed	12.4592				99.9001		
FSD 12010138	KE0000001786	23-Oct-11	17-Oct-21	898	20,724.16	Fixed	10.3178				100.1656		
FSD 12010139	KE0000000018	20-Mar-18	20-Mar-21	790	30,795.04	Fixed	12.2986				100.0050		
FSD 12010140	KE0000000547	24-Jul-18	19-Feb-24	1,508	49,492.22	Fixed	11.3049				101.2586		
FSD 12010143	KE0000001096	13-Mar-18	06-Mar-24	1,200	38,401.40	Fixed	10.8720				101.2839		
FSD 12010148	KE0000001186	16-Oct-18	09-Oct-24	1,400	48,612.68	Fixed	11.0600				101.8326		
FSD 12020139	KE0000000547	11-May-20	05-May-21	1,967	30,121.98	Fixed	11.6679				104.5247		
TEN YEAR BONDS													
FSD 12010101	KE0000000368	25-Jun-15	15-Jun-21	910	35,273.70	Fixed	12.7550				106.4965		
FSD 12010102	KE0000000037	01-Jul-11	18-Jan-21	881	38,245.20	Fixed	12.3710				106.1112		
FSD 12010103	KE0000000869	25-Aug-18	15-Jun-21	1,091	39,852.15	Fixed	12.1800				99.9820		
FSD 12010109	KE0000000629	29-Aug-18	17-Aug-28	2,036	18,308.45	Fixed	15.0386				118.7526		
FSD 12010110	KE0000001247	21-Jul-11	15-Aug-21	3,078	38,114.46	Fixed	12.2669				108.8506		
FSD 12010111	KE0000000792	27-Aug-18	14-Aug-28	2,704	40,584.00	Fixed	12.6880				107.2607		
FSD 12010112	KE0000000019	17-Oct-18	04-Oct-21	2,475	54,038.49	Fixed	12.5020				104.2989		
FSD 12010113	KE0000000863	24-Feb-18	12-Feb-28	2,888	50,584.00	Fixed	14.4386				100.7171		
FSD 12010115	KE0000000577	19-Apr-18	04-Apr-21	2,395	51,303.00	Fixed	12.3500				103.6277		
FSD 12010117	KE0000000879	19-Apr-18	06-Apr-21	3,101	45,001.08	Fixed	11.5178				106.3653		
FSD 12010119	KE0000000569	20-Nov-18	12-Nov-21	3,219	49,222.44	Fixed	12.2800				104.1924		
FIFTEEN YEAR BONDS													
FSD 12020133	KE1000001346	26-Mar-07	07-Mar-22	474	3,654.00	Fixed	14.5000				100.0802		
FSD 12020135	KE1000001332	25-Apr-07	06-Jun-22	503	32,602.00	Fixed	13.5000				106.7682		
FSD 12020137	KE1000001380	26-Nov-07	07-Dec-22	801	34,858.16	Fixed	13.5000	9.2000	107.6697	105.2205	106.0666	100,000.00	
FSD 12020138	KE0000001428	31-Mar-08	13-Mar-21	783	34,789.80	Fixed	12.5000				108.9121		
FSD 12020139	KE0000001428	26-Oct-08	07-Oct-24	1,307	21,462.45	Fixed	12.5000				106.7535		
FSD 12020140	KE0000001550	29-Mar-11	10-Mar-21	1,511	27,633.00	Fixed	10.2500				99.6155		
FSD 12020141	KE0000001558	29-Mar-11	09-Oct-21	1,798	24,532.11	Fixed	8.0000				99.8555		
FSD 12020142	KE0000000879	24-Sep-12	06-Sep-27	2,421	51,659.61	Fixed	11.0000				99.0454		
FSD 12020143	KE0000001790	24-Sep-12	07-Feb-24	2,475	47,138.45	Fixed	11.2500				100.4260		
FSD 12020145	KE0000000868	29-Mar-11	10-Apr-21	2,408	65,103.00	Fixed	14.0000				102.6461		
FSD 12020146	KE0000001828	26-Mar-18	26-Mar-28	2,400	49,542.00	Fixed	12.0000				102.6461		
FSD 12020147	KE0000000879	22-Oct-11	01-Oct-21	4,680	29,654.50	Fixed	12.7500				102.8650		
FSD 12020148	KE0000000019	28-Nov-18	09-Jan-21	4,728	80,600.00	Fixed	12.8571				103.2489		
FSD 12020149	KE0000001154	13-Mar-11	24-Apr-21	4,803	49,463.18	Fixed	12.7500	12.3000	105.0813	100.0875	100.7764	50,000.00	
FSD 12020150	KE0000001326	26-Apr-11	10-Jul-21	4,500	55,652.85	Fixed	12.2500				100.1735		
FSD 12020151	KE0000001718	24-Feb-08	02-Feb-28	5,130	50,490.40	Fixed	12.7500				102.8455		
TWENTY YEAR BOND													
FSD 12020101	KE1000001483	30-Jun-08	26-Jan-23	2,694	38,145.10	Fixed	13.7500				99.9474		
FSD 12020102	KE2000000176	30-Mar-11	05-May-21	3,759	33,422.07	Fixed	10.0000				99.5020		
FSD 12020103	KE0000001248	26-Jul-11	01-Sep-21	4,394	49,461.65	Fixed	12.0000				100.5964		
FSD 12020105	KE0000000543	05-Sep-18	01-Sep-28	5,708	12,781.20	Fixed	14.0000				107.3486		
FSD 12020107	KE0000000543	05-Sep-18	01-Sep-28	5,708	12,781.20	Fixed	14.0000				107.3486		
FSD 12020109	KE0000000865	30-Jul-18	05-Jul-28	6,376	56,100.20	Fixed	13.2000				100.6455		
FSD 12020110	KE0000000864	15-Apr-19	21-Mar-21	6,805	23,561.05	Fixed	12.8750				107.3038		
THIRTY FIVE YEAR BOND													
FSD 12020201	KE0000000369	28-Apr-11	28-May-26	3,242	20,192.00	Fixed	11.2500				97.8551		
FSD 12020202	KE0000000548	26-Jul-18	26-May-21	8,361	86,258.15	Fixed	13.3075	101.3400	100.2754	100.5756	200,000.00		
FSD 12020203	KE0000000549	25-Jul-18	25-May-21	8,361	86,258.15	Fixed	13.4000	13.2500	100.1073	101.0387	104.5756	100,000.00	
FSD 12020204	KE0000000549	25-Jul-18	25-May-21	8,361	86,258.15	Fixed	13.4000	12.8000	100.4371	100.3695	104.5756	50,000.00	
THIRTY YEAR BOND													
FSD 12010101	KE0000001316	28-Feb-11	21-Apr-21	7,307	28,144.70	Fixed	12.0000				94.9518		
INFRASTRUCTURE BONDS													
IFB 12000132	KE0000001186	23-Feb-08	08-Feb-21	26	7,869.37	Fixed	12.0000				101.6306		
IFB 12000132	KE0000001024	07-Oct-08	10-Dec-21	307	5,589.33	Fixed	12.0000				101.5126		
IFB 12010132	KE0000002442	03-Oct-11	18-Sep-21	972	11,725.00	Fixed	12.0000				107.4601		
IFB 12010132	KE0000000810	30-Sep-11	15-Sep-25	1,700	27,805.35	Fixed	11.0000				102.6688		
IFB 12010132	KE0000001189	17-Oct-11	15-Sep-25	2,888	27,805.35	Fixed	12.0000				102.6688		
IFB 12010139	KE0000000430	14-Oct-18	09-Oct-24	1,473	25,119.05	Fixed	11.0000				102.4762		
IFB 12010139	KE0000001189	30-Sep-18	15-Sep-24	2,888	27,805.35	Fixed	12.0000				102.6688		
IFB 12010139	KE0000000434	23-Mar-18	13-Mar-25	1,574	36,301.20	Fixed	12.0000				104.6204		
IFB 12010139	KE0000000569	24-Oct-18	06-Oct-21	3,817	45,020.05	Fixed	12.0000				100.7000		
IFB 12010139	KE0000000868	27-Feb-11	12-Feb-28	2,888	14,300.40	Fixed	12.0000				101.2190		
IFB 12010139	KE0000000789	27-Feb-11	16-Sep-24	1,389	41,469.45	Fixed	12.5000				106.0005		
IFB 12010139	KE0000000803	26-Jul-18	15-Jun-21	4,374	41,184.40	Fixed	12.5000	11.1300	114.0303	114.0686	74,100.00		
IFB 12010139	KE0000000569	18-Aug-18	26-Oct-21	4,488	36,787.30	Fixed	11.9500				103.3780		
IFB 12010139	KE0000000789	25-Mar-18	22-Feb-24	4,474	16,838.65	Fixed	12.2000				101.6005		
IFB 12010139	KE0000000543	28-Oct-18	06-Oct-26	5,075	71,038.05	Fixed	11.7500	11.4000	104.9500	100.2112	103.5352	100,100.00	
IFB 12020101	KE0000000430	15-Sep-20	01-Apr-21	2,895	74,397.29	Fixed	10.8500	10.6474	100.8000	100.6490	99.7255	149,400.00	
IFB 12020101	KE0000000803	03-Jul-20	29-May-21	1,900	19,275.46	Fixed	10.3000				100.9514		
IFB 12020101	KE0000000545	24-Aug-20	11-Aug-21	3,858	78,639.89	Fixed	10.9000	10.1500	106.4310	100.4971	99.7200	100,000.00	
BONDS SELL/BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION													
FSD 12010120	KE0000000217	12-Jan-11	09-Jan-21	750	55,860.26	Fixed	8.4880				101.0811	29,400.00	
FSD 12010130	KE0000000546	25-Apr-18	18-Apr-21	96	18,544.40	Fixed	18.3486	10.0000	104.6124	100.0989	100.1002		
FSD 12010133	KE0000000547	25-Feb-18	19-Feb-24	1,508	49,492.22	Fixed	11.3040	9.8000	106.8833	104.2872	100.2005	13,700.00	
FSD 12010135	KE0000001017	25-Jan-18	18-Jan-21	1,420	34,012.60	Fixed	11.4920	10.0000	104.8819	101.1287	100.4230	2,000.00	
FSD 12010137	KE0000000869	20-Aug-18	12-Dec-21	3,219	49,222.44	Fixed	12.2800	12.0000	101.3854	101.4584	100.1656		
FSD 12010138	KE0000000569	24-Sep-18	12-Dec-21	3,219	49,222.44	Fixed	12.2800	11.3000	107.2786	100.3508	100.1924		
FSD 12020101	KE0000001380	25-Apr-11	06-Jun-21	503	32,602.00	Fixed	13.5000	8.9500	107.3486	100.7565	100.0000		
FSD 12020103	KE0000001428	13-Mar-18	24-Apr-24	4,803	49,463.18	Fixed	12.7480	12.3000	105.2603	100.7623	100.7644	50,000.00	
FSD 12020105	KE0000001718	24-Feb-08	02-Feb-28	5,130	50,490.40	Fixed	12.7500	12.6000	106.1736	100.0871	100.4005		
FSD 12020107	KE0000000548	26-Jul-18	26-May-21	8,361	86,258.15	Fixed	13.5000	12.8000	106.2881	100.2625	104.0794	10,000.00	
FSD 12020109	KE0000001380	25-Apr-11	06-Jun-21	503	32,602.00	Fixed	13.5000	10.1000	109.0963	101.1771	100.4800	2,800.00	
FSD 12020110	KE0000000569	26-Jul-18	26-May-21	8,361	86,258.15	Fixed	13.5000	11.8000	110.8864	102.5894	100.5400	2,000.00	
FSD 12020111	KE0000000569	26-Jul-18	26-May-21	8,361	86,258.15	Fixed	13.5000	12.0000	106.4272	101.2942	100.7500	1,400.00	
FSD 12020112	KE0000000789	27-Feb-11	16-Sep-24	1,389	41,469.45	Fixed	12.5000	12.0000	106.1084	100.2032	100.4000		
FSD 12020113	KE0000000543	28-Oct-18	06-Oct-26	5,075	71,038.05	Fixed	12.0000	9.8000	104.9503	100.0000	8,700.00		
FSD 12020114	KE0000000803	03-Jul-20	29-May-21	1,900	19,275.46	Fixed	10.3000	10.0000	104.8171	100.0014	8,200.00		
FSD 12020115	KE0000000545	24-Aug-20	11-Aug-21	3,858	78,639.89	Fixed	10.9000	9.7500					