

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE													March 3, 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													March 3, 2021
TWO YEAR BONDS													
FND 10011079	KE700000217	12-Jan-21	09-Jun-21	677	55,860.26	Fixed	5.4860					100.3791	
FIVE YEAR BONDS													
FND 10011674	KE700000548	25-Apr-18	18-Apr-21	47	18,544.04	Fixed	14.2348					100.2588	
FND 10011675	KE700000107	25-Jun-18	19-Jul-21	138	24,393.39	Fixed	14.0806	7.6000	104.0508	102.3694		200.000.000	
FND 10011676	KE700000436	26-Aug-18	20-Sep-21	201	23,051.05	Fixed	13.1140	8.2500	104.4302	102.5608		200.000.000	
FND 10011770	KE700000124	28-Apr-17	22-Aug-20	337	29,599.15	Fixed	12.4506					99.9001	
FND 10011771	KE700000784	23-Oct-17	17-Oct-20	593	26,714.16	Fixed	12.5176					100.1120	
FND 10011870	KE700000818	28-Mar-18	20-Mar-21	717	30,790.35	Fixed	12.2899					100.0009	
FND 10011873	KE700000947	25-Feb-18	18-Feb-20	1,089	46,082.22	Fixed	11.3049					100.9672	
FND 10011876	KE700000106	13-Mar-18	10-Mar-20	1,180	39,201.46	Fixed	10.8729					100.5706	
FND 10011878	KE700000266	16-Dec-18	09-Dec-20	1,377	45,012.00	Fixed	11.4928					100.0365	
FND 10011970	KE700000947	11-May-20	01-May-21	1,524	50,121.68	Fixed	11.6670					100.6955	
TEN YEAR BONDS													
FND 100121079	KE700000234	25-Apr-18	19-Jun-21	467	35,273.75	Fixed	12.7596					104.7643	
FND 100121079	KE700000007	01-Jul-17	19-Jun-21	478	29,248.25	Fixed	12.3715					109.8377	
FND 100121079	KE700000880	25-Mar-18	19-Jun-21	1,049	36,852.15	Fixed	12.1860					96.9822	
FND 100121079	KE700000102	27-Mar-18	17-Jul-20	1,803	18,306.46	Fixed	11.0789					116.7326	
FND 100121079	KE700000737	31-Jul-17	19-Jul-21	3,078	35,174.40	Fixed	12.9665					107.4802	
FND 100121079	KE700000762	27-Aug-18	14-Aug-21	2,721	44,081.60	Fixed	12.0980					101.8525	
FND 100121079	KE700000876	17-Oct-18	06-Dec-20	2,833	54,054.48	Fixed	14.9008					109.0566	
FND 100121079	KE700000863	25-Feb-18	12-Feb-20	2,803	52,044.00	Fixed	12.4386					104.7171	
FND 100121079	KE700000877	19-Apr-18	06-Apr-20	2,892	51,330.00	Fixed	12.3000					100.9277	
FND 100121079	KE700000879	19-Aug-18	06-Aug-20	3,078	45,001.00	Fixed	11.5170					104.3633	
FND 100121079	KE700000939	29-Mar-18	12-Nov-20	1,718	49,821.44	Fixed	12.2802					101.3730	
FIFTEEN YEAR BONDS													
FND 1002011079	KE700000140	26-Mar-17	07-Mar-21	365	3,461.60	Fixed	14.5000					109.8218	
FND 1002011079	KE700000132	25-Jul-17	06-Jun-21	601	34,492.02	Fixed	14.5000					109.6531	
FND 1002011079	KE700000130	24-May-17	07-Dec-20	614	32,559.10	Fixed	12.5000					109.2305	
FND 1002011079	KE700000148	31-Mar-18	13-Mar-21	795	34,779.80	Fixed	12.5000					109.7338	
FND 1002011079	KE700000149	26-Oct-18	07-Oct-20	1,114	31,552.45	Fixed	12.5000					109.4846	
FND 1002011079	KE700000150	29-Mar-18	10-Mar-21	1,448	27,433.40	Fixed	12.2500					99.3205	
FND 1002011079	KE700000158	25-Apr-17	08-Dec-20	1,741	24,932.61	Fixed	13.0000					93.8864	
FND 1002011079	KE700000167	45-May-18	06-Sep-21	2,076	51,039.00	Fixed	11.0000					101.4316	
FND 1002011079	KE700000170	24-Sep-18	07-Feb-20	2,032	49,164.13	Fixed	11.8200					99.1151	
FND 1002011079	KE700000432	28-May-18	08-May-20	4,450	49,254.85	Fixed	12.6500					104.4316	
FND 1002011079	KE700000873	22-Oct-18	03-Oct-20	4,587	29,064.36	Fixed	12.5200					109.8865	
FND 1002011079	KE700000930	26-Jul-18	06-Jun-20	4,485	50,803.04	Fixed	12.8571					109.5658	
FND 1002011079	KE7000001134	13-Mar-18	24-Apr-20	4,830	49,643.18	Fixed	12.7343					109.7693	
FND 1002011079	KE7000001328	29-Jul-18	10-Jul-20	4,877	50,552.46	Fixed	12.3400					104.1756	
FND 1002011079	KE7000007218	23-Feb-20	10-Feb-21	5,087	50,861.00	Fixed	12.7500					101.9595	
TWENTY YEAR BOND													
FND 1003011079	KE7000001493	30-Jul-18	05-Jun-21	2,801	36,145.10	Fixed	13.7500					99.9474	
FND 1003011079	KE700000278	30-Mar-17	08-May-21	3,718	33,852.87	Fixed	13.0000					99.2846	
FND 1003011079	KE700000394	26-Mar-17	01-Dec-20	4,261	46,506.48	Fixed	12.0000	12.4700	104.8200	97.1013		200.000.000	
FND 1003011079	KE700000432	26-Jul-18	01-Sep-20	4,587	51,761.26	Fixed	12.4000					99.9525	
FND 1003011079	KE7000004328	26-Mar-18	01-Mar-20	4,207	58,078.29	Fixed	13.2000					104.4854	
FND 1003011079	KE700000432	30-Jul-18	01-Sep-20	5,201	58,109.28	Fixed	13.2000					101.1813	
FND 1003011079	KE700000984	15-Apr-18	21-Mar-20	6,592	23,560.05	Fixed	12.8750					100.1211	
TWENTY FIVE YEAR BOND													
FND 1004011079	KE7000000849	25-Jun-18	25-May-21	4,118	46,258.15	Fixed	13.4000	13.3500	102.9535	100.3630		102.1046	
FND 1004011079	KE7000000849	25-Jun-18	25-May-21	4,118	46,258.15	Fixed	13.4000	13.0700	104.8749	102.3244		102.1046	
THIRTY YEAR BOND													
SDB 10011079	KE7000002135	28-Feb-17	21-Jan-21	7,264	28,144.70	Fixed	12.0000					94.8518	
INFRASTRUCTURE BONDS													
FB 1000011079	KE7000003024	07-Dec-18	22-Dec-21	264	5,388.33	Fixed	12.0000					101.6728	
FB 1001111079	KE700000242	03-Oct-11	18-Sep-20	509	11,735.00	Fixed	12.0000					107.2621	
FB 1001211079	KE700000130	30-Sep-18	15-Sep-20	1,687	27,953.35	Fixed	11.0000					100.8505	
FB 1001211079	KE700000130	27-Oct-14	10-Oct-20	2,049	27,045.05	Fixed	11.0000					101.8047	
FB 1001211079	KE700000130	14-Oct-15	08-Dec-20	1,370	26,119.35	Fixed	11.0000					101.1505	
FB 1001211079	KE7000001893	30-Mar-18	15-Mar-21	2,203	51,129.20	Fixed	11.0000					101.5664	
FB 1001211079	KE700000454	23-Mar-18	12-May-21	1,531	36,201.25	Fixed	12.5000	10.0700	109.2095	108.5847		200.000.000	
FB 1001211079	KE700000669	24-Oct-18	08-Oct-21	3,869	40,809.46	Fixed	12.0000	12.6000	108.8706	104.0217		100.8600	
FB 1001211079	KE700000880	27-Feb-17	12-Feb-20	2,303	14,330.40	Fixed	12.5000					107.1292	
FB 1001211079	KE700000286	27-Mar-17	18-Feb-20	1,398	41,469.46	Fixed	12.5000					109.7128	
FB 1001211079	KE700000893	29-Jul-18	10-Jun-21	4,311	41,184.80	Fixed	12.5000					107.1854	
FB 1001211079	KE700000159	13-Mar-18	25-Oct-20	4,445	50,803.04	Fixed	11.7500	104.8844	102.1518	101.7566		700.000.000	
FB 1001211079	KE700000760	25-Mar-18	22-Feb-20	4,301	18,808.46	Fixed	12.2000					101.8472	
FB 1001211079	KE700000454	26-Jul-18	06-Oct-20	5,340	71,083.56	Fixed	11.7500					104.8602	
FB 1002011079	KE700000840	15-Apr-20	05-Apr-29	2,802	74,397.29	Fixed	10.8500	11.5200	105.5206	101.3976		94.000.000	
FB 1002011079	KE700000853	03-Apr-20	25-May-26	1,509	19,275.46	Fixed	10.2000					100.5905	
FB 1002011079	KE700000945	24-Apr-20	11-Apr-21	3,413	78,438.48	Fixed	10.8000					101.5047	
FB 1002011079	KE7000002424	25-Jul-20	06-Jun-27	5,787	81,052.02	Fixed	12.2571	11.7000	104.7227	102.4788		103.6720	
FB 1002011079	KE7000002424	25-Jul-20	06-Jun-27	5,787	81,052.02	Fixed	12.2571	11.4700	104.7226	104.6797		100.000.000	
BONDS SELL/BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION													
FND 10011079	KE7000000217	12-Jan-21	09-Jun-21	677	55,860.26	Fixed	5.4860	7.6000	104.3602	102.9401		100.3791	
FND 10011870	KE700000863	25-Feb-18	12-Feb-20	2,803	52,044.00	Fixed	12.4386	11.3000	104.8189	105.7108		104.7171	
FND 100120020	KE7000001493	30-Jul-18	05-Jun-21	2,801	36,145.10	Fixed	13.7500	13.3000	104.7079	105.8127		99.9474	
FND 100120020	KE700000849	25-Jun-18	25-May-21	4,118	46,258.15	Fixed	13.4000	12.8000	105.9637	103.2132		102.1046	
SDB 10011079	KE7000002135	28-Feb-17	21-Jan-21	7,264	28,144.70	Fixed	12.0000					94.8518	
SDB 100113079	KE700000130	28-Feb-17	21-Jan-21	7,264	28,144.70	Fixed	12.0000					94.8518	
FB 1001211079	KE700000130	28-Feb-17	21-Jan-21	7,264	28,144.70	Fixed	12.0000					94.8518	
FB 1001211079	KE700000130	27-Oct-14	10-Oct-20	2,049	27,045.05	Fixed	11.0000	12.3000	100.0000	99.5003		101.8047	
FB 1001211079	KE700000130	14-Oct-15	08-Dec-20	1,370	26,119.35	Fixed	11.0000					101.1505	
FB 1001211079	KE700000784	27-Feb-17	18-Feb-20	1,306	41,469.46	Fixed	12.5000	8.2001	110.7738	107.1397		109.7128	
FB 1002011079	KE700000893	03-Apr-20	25-May-26	1,509	19,275.46	Fixed	10.2000	8.7079	105.8724	102.3941		100.5905	
FB 1002011079	KE700000893	03-Apr-20	25-May-26	1,509	19,275.46	Fixed	10.2000	8.0000	105.9572	103.3514		100.5905	
FB 1002011079	KE700000130	15-Apr-20	05-Apr-29	2,802	74,397.29	Fixed	10.8500	8.8000	108.0275	103.7994		99.9728	
FB 1002011179	KE700000945	24-Apr-20	11-Apr-21	3,413	78,438.48	Fixed	10.8000	10.2000	103.8573	103.9233		99.9047	
FB 1002011179	KE700000945	24-Apr-20	11-Apr-21	3,413	78,438.48	Fixed	10.8000	10.2100	103.8718	103.9303		99.9047	
FB 1002011079	KE7000002424	25-Jul-20	06-Jun-27	5,787	81,052.02	Fixed	12.2571	11.4500	106.8679	105.7108		103.6720	
FB 1002011079	KE7000002424	25-Jul-20	06-Jun-27	5,787	81,052.02	Fixed	12.2571	11.0811	106.8118	105.6209		103.6720	
FB 1002011079	KE7000002424	25-Jul-20	06-Jun-27	5,787	81,052.02	Fixed	12.2571	11.1800	106.985	105.6402		103.6720	
FB 1002011079	KE7000002424	25-Jul-20	06-Jun-27	5,787	81,052.02	Fixed	12.2571	11.0000	107.1287	105.6209		103.6720	
FB 1002011079	KE7000002424	25-Jul-20	06-Jun-27	5,787	81,052.02	Fixed	12.2571	11.11					