

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE														March 4, 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														March 4, 2021	
TWO YEAR BONDS															
FKD10011070	KE700000217	12-Jan-17	09-Jan-21	478	55,860.26	Fixed	9.4800	9.3500	101.5601	100.2050	100.3701	200,000.00			
FIVE YEAR BONDS															
FKD10016130	KE700000048	25-Aug-18	18-Aug-21	46	18,544.04	Fixed						102.2480			
FKD10016130	KE700000107	25-Aug-18	18-Aug-21	157	24,390.30	Fixed						102.4000			
FKD10016130	KE700000046	26-Aug-18	20-Sep-21	205	23,051.05	Fixed						102.4000			
FKD10017130	KE700000124	26-Aug-17	22-Aug-20	338	29,590.15	Fixed						99.9501			
FKD10017130	KE700000174	26-Oct-17	17-Oct-20	399	20,714.10	Fixed						100.1120			
FKD10018130	KE700000018	26-Mar-18	18-Mar-21	798	30,790.35	Fixed						100.0000			
FKD10018130	KE700000047	25-Feb-18	18-Feb-20	1,082	46,082.22	Fixed		10.2000	108.1900	101.7972	100.5700	200,000.00			
FKD10018130	KE700000106	13-Mar-18	18-Mar-21	1,138	78,201.46	Fixed						103.0360			
FKD10020130	KE700000047	11-Mar-20	05-May-21	1,523	35,121.68	Fixed						103.6950			
TEN YEAR BONDS															
FKD100121070	KE700000024	25-Aug-17	15-Jan-22	499	35,273.70	Fixed						104.7640			
FKD100131070	KE700000007	01-Jul-17	15-Jan-22	657	39,248.20	Fixed						109.8377			
FKD100141070	KE700000080	25-Mar-18	15-Jun-20	1,067	38,852.15	Fixed						96.9822			
FKD100151070	KE700000032	26-Aug-18	17-Aug-20	1,000	18,306.46	Fixed						100.7200			
FKD100171070	KE700000127	31-Jul-17	19-Jul-20	3,078	35,174.40	Fixed						107.4400			
FKD100181070	KE700000102	27-Aug-18	14-Aug-20	2,720	45,061.00	Fixed						103.9520			
FKD100181070	KE700000076	17-Oct-18	06-Oct-20	2,892	54,054.48	Fixed						109.0500			
FKD100181070	KE700000063	25-Feb-19	12-Feb-20	2,802	52,044.00	Fixed						104.7171			
FKD100181070	KE700000077	19-Apr-18	04-Apr-20	2,891	51,330.00	Fixed						103.6077			
FKD100181070	KE700000079	19-Aug-18	08-Aug-20	2,677	45,001.00	Fixed						100.3610			
FKD100181070	KE700000059	25-Mar-19	12-Nov-20	1,375	68,821.44	Fixed						101.3730			
FIFTEEN YEAR BONDS															
FKD10020130	KE700000140	26-Mar-20	01-Mar-22	365	3,401.00	Fixed						109.8210			
FKD10020130	KE700000132	25-Jul-20	08-Jun-22	398	33,482.00	Fixed						109.6030			
FKD10020130	KE700000130	26-Aug-20	07-Oct-22	613	32,559.10	Fixed						109.2300			
FKD10020130	KE700000148	31-Mar-20	13-Mar-22	778	34,739.00	Fixed						109.7200			
FKD10020130	KE700000138	26-Oct-20	07-Oct-24	1,113	11,552.45	Fixed						108.4840			
FKD10020130	KE700000139	26-Mar-20	10-Mar-22	1,407	27,493.46	Fixed						99.3200			
FKD10020130	KE700000158	25-Aug-21	08-Oct-26	1,780	24,532.01	Fixed						93.8846			
FKD10020130	KE700000170	25-Aug-21	08-Sep-27	2,077	23,029.41	Fixed		11.3500	100.9748	98.4672	99.4654	100,000.00			
FKD10020130	KE700000178	25-Oct-21	07-Feb-28	2,031	49,164.14	Fixed						98.1550			
FKD10020130	KE700000042	28-May-18	08-May-20	1,449	49,254.85	Fixed						104.4310			
FKD10020130	KE700000073	26-Oct-18	05-Oct-20	1,088	29,454.86	Fixed						100.8860			
FKD10020130	KE700000040	26-Jul-18	08-Jun-20	1,484	46,803.04	Fixed						100.5650			
FKD10020130	KE700000118	13-Mar-19	24-Apr-20	4,200	49,643.18	Fixed						101.7603			
FKD10020130	KE700000128	26-Jul-19	10-Jul-20	4,870	50,526.46	Fixed						100.1756			
FKD10020130	KE700000121	25-Feb-20	10-Feb-21	5,098	50,861.00	Fixed		12.4851	102.1108	101.7604	101.9950	200,000.00			
TWENTY YEAR BONDS															
FKD100201070	KE700000140	30-Jul-20	05-Jan-22	2,800	36,145.10	Fixed		13.7500	100.8200	100.9400	102.2444	200,000.00			
FKD100110070	KE700000078	30-Mar-17	08-Mar-20	3,714	33,852.87	Fixed						99.8474			
FKD100120070	KE700000094	26-Nov-17	01-Dec-20	2,400	48,506.48	Fixed						97.5010			
FKD100130070	KE700000054	5-Aug-18	01-Jan-20	1,400	12,761.26	Fixed						100.4854			
FKD100140070	KE700000042	26-Mar-18	01-Mar-20	8,208	58,078.29	Fixed						100.1100			
FKD100150070	KE700000046	30-Jul-18	01-Dec-20	8,200	54,300.00	Fixed						100.1211			
FKD100160070	KE700000084	15-Apr-19	21-Mar-20	6,891	23,560.00	Fixed						100.1200			
TWENTY FIVE YEAR BONDS															
FKD100140070	KE700000049	25-Jun-18	25-Mar-21	8,117	86,258.15	Fixed		13.2602	100.8200	100.9400	102.2444	200,000.00			
FKD100150070	KE700000049	25-Jun-18	25-Mar-21	8,117	86,258.15	Fixed		13.2601	100.8600	100.9701	102.2444	750,000.00			
FKD100160070	KE700000049	25-Jun-18	25-Mar-21	8,117	86,258.15	Fixed		13.2600	100.8600	101.0702	102.2444	150,000.00			
THIRTY YEAR BONDS															
SBK10011070	KE700000010	28-Feb-11	21-Jan-17	7,203	26,144.70	Fixed		12.0000				94.5518			
INFRASTRUCTURE BONDS															
FB120001420	KE700000024	07-Oct-08	20-Sep-21	263	5,389.33	Fixed		12.0000				101.5126			
FB120011070	KE700000042	03-Oct-11	18-Sep-20	809	11,728.50	Fixed		11.7500				107.0601			
FB120131420	KE700000010	30-Sep-11	15-Sep-20	1,486	27,805.35	Fixed		11.0000				100.5520			
FB120141420	KE700000119	27-Oct-11	01-Oct-20	2,498	27,545.36	Fixed		11.0000				101.8947			
FB120151420	KE700000010	14-Oct-11	01-Oct-20	1,389	25,119.95	Fixed		11.0000				102.1555			
FB120171420	KE700000083	30-Mar-11	15-Mar-20	2,202	51,102.20	Fixed		10.1500	108.6100	107.8800	102.9960	194,000.00			
FB120181420	KE700000054	24-Mar-11	13-Mar-20	1,400	36,301.42	Fixed						102.9847			
FB120191420	KE700000069	24-Oct-11	06-Oct-21	3,888	45,029.05	Fixed		11.1000	108.0270	103.9730	104.1245	130,800.00			
FB120191420	KE700000069	24-Oct-11	06-Oct-21	3,888	45,029.05	Fixed		11.0000	107.8700	104.1245	104.0000	180,000.00			
FB120191420	KE700000069	24-Oct-11	06-Oct-21	3,888	45,029.05	Fixed		12.0000	108.2700	104.1245	104.1245	600,000.00			
FB120172420	KE700000069	27-Jul-11	06-Oct-21	2,902	14,330.46	Fixed						107.1200			
FB120172420	KE700000086	27-Jul-11	18-Sep-20	1,300	41,469.44	Fixed		10.1000	108.9311	108.4647	109.7138	450,000.00			
FB120181420	KE700000069	26-Jun-11	06-Oct-21	4,200	41,188.88	Fixed						107.1000			
FB120181420	KE700000109	19-Nov-11	25-Oct-20	6,444	36,787.20	Fixed						107.1516			
FB120191420	KE700000070	25-Mar-11	27-Feb-20	3,300	16,628.05	Fixed						101.5477			
FB120191420	KE700000064	26-Oct-11	05-Oct-20	3,911	71,028.46	Fixed						107.3070			
FB120201420	KE700000040	15-Apr-20	01-Apr-29	2,851	74,397.29	Fixed						99.9278			
FB120201420	KE700000063	09-Jul-20	25-Mar-21	1,908	19,275.46	Fixed						100.5960			
FB120201420	KE700000046	26-Apr-20	11-Aug-31	1,812	78,639.89	Fixed						101.0047			
FB120201420	KE700000024	25-Jul-20	01-Jul-22	5,796	81,652.32	Fixed		11.7000	104.7904	103.4798	104.9717	199,550.00			
FB120201420	KE700000024	25-Jul-20	01-Jul-22	5,796	81,652.32	Fixed		11.7000	104.9171	103.6175	104.9797	80,000.00			
FB120201420	KE700000024	25-Jul-20	01-Jul-22	5,796	81,652.32	Fixed		12.2570	11.5000	106.9000	104.7807	104.9797	80,000.00		
FB120201420	KE700000024	25-Jul-20	01-Jul-22	5,796	81,652.32	Fixed		12.2570	11.5000	109.7100	107.4300	109.9797	150,000.00		
BONDS SELL/BUY BACK TRANSACTIONS															
FB120201420	KE700000044	26-Oct-18	01-Oct-20	5,333	71,028.05	Fixed		11.0020	109.0122	104.6441	101.3976	600,000.00			
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION															
FKD100131420	KE700000017	12-Jan-21	09-Jan-23	478	55,860.26	Fixed	9.4800	9.3600	101.9618	100.0087	101.3701	11,000.00			
FKD10016130	KE700000047	25-Aug-18	18-Aug-21	1,082	46,082.22	Fixed		10.7000	101.6810	101.2700	100.8500	800,000.00			
FKD100181070	KE70000006														
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