

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE													March 8, 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 (%)	Value Traded (Kshs)	
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS ABOVE KES 50 MILLION													March 9, 2021
TWO YEAR BONDS													
FND 10016 3V	KE700000456	25-Apr-18	18-Apr-23	41	18,564.20	Fixed	14.3440	7.1738	106.3108	100.7671	100.8065	85,000,000	
FND 10016 3V	KE700000456	25-Apr-18	18-Apr-23	41	18,564.20	Fixed	14.3440	7.5000	106.3307	100.7872	100.8065	200,000,000	
FND 10016 3V	KE700000517	25-Apr-18	18-Apr-23	130	24,389.20	Fixed	11.0890				102.3494		
FND 10016 3V	KE700000456	25-Sep-18	20-Sep-23	189	23,401.05	Fixed	11.1120				100.9021		
FND 10017 3V	KE700000434	29-Aug-11	29-Aug-22	531	29,399.15	Fixed	12.4680				99.9901		
FND 10017 3V	KE700000784	22-Oct-17	17-Oct-22	907	29,712.10	Fixed	12.0710				100.1109		
FND 10018 3V	KE700000818	26-Mar-16	26-Mar-21	761	30,795.05	Fixed	12.2890				100.0809		
FND 10018 3V	KE700000917	25-Feb-18	18-Feb-23	1,077	60,582.22	Fixed	11.3060				100.9022		
FND 10018 3V	KE700000986	13-May-18	08-May-24	1,104	39,201.40	Fixed	10.8720	10.2000	105.3309	101.7173	101.7561	200,000,000	
FND 10018 3V	KE700000986	13-May-18	08-May-24	1,104	38,201.40	Fixed	10.8720	10.1700	105.4030	101.8188	101.7561	200,000,000	
FND 10018 3V	KE700000986	16-Oct-18	09-Oct-23	1,071	65,612.60	Fixed	11.6500				101.0386		
FND 10020 3V	KE700000947	11-Apr-20	03-May-25	1,519	30,121.88	Fixed	11.6670				103.6997		
TEN YEAR BONDS													
FND 10012107V	KE700000058	25-Jun-11	18-Jun-22	461	36,273.00	Fixed	12.7590				100.0748		
FND 10013107V	KE700000037	31-Jul-11	18-Jun-23	893	38,548.20	Fixed	12.3710				100.9327		
FND 10014107V	KE700000880	25-May-15	15-Jan-24	1,042	35,852.15	Fixed	12.1800				99.8822		
FND 10015107V	KE700000329	29-Aug-10	17-Aug-20	1,087	18,308.45	Fixed	11.0780				118.7320		
FND 10017107V	KE700000192	31-Jul-17	18-Jul-27	3,079	35,174.40	Fixed	10.9660				107.4450		
FND 10018107V	KE700000762	27-Aug-16	14-Aug-26	2,710	40,584.60	Fixed	12.6980				103.9520		
FND 10018107V	KE700000616	11-Oct-16	08-Oct-26	2,807	54,034.49	Fixed	12.6080				100.0548		
FND 10018107V	KE700000963	28-Feb-18	12-Feb-28	2,887	52,044.00	Fixed	12.4380				100.7171		
FND 10018107V	KE700000987	19-Jul-18	08-Aug-28	2,886	51,330.00	Fixed	12.3000				100.9077		
FND 10018107V	KE700000879	19-Aug-18	08-Aug-28	3,072	45,005.00	Fixed	11.6170				104.9650		
FND 10018107V	KE700000969	20-Nov-19	12-Nov-29	3,170	69,222.41	Fixed	12.2890				103.7720		
FIFTEEN YEAR BONDS													
FND 10020107V	KE700000140	26-Mar-12	07-Mar-22	363	33,651.60	Fixed	14.5000				100.8210		
FND 10020107V	KE700000132	25-Apr-11	09-Apr-22	494	39,450.60	Fixed	13.9000				100.6930		
FND 10020107V	KE700000130	26-Aug-12	07-Mar-22	498	35,958.10	Fixed	13.5000	9.3000	108.8301	100.8152	100.2400	50,000,000	
FND 10020107V	KE700000130	31-Jul-12	18-Jul-22	794	34,789.20	Fixed	13.2000				100.7530		
FND 10020107V	KE700000346	26-Oct-08	07-Oct-24	1,308	18,892.40	Fixed	10.0000	10.3000	111.5203	108.4993	100.4940	1,100,000,000	
FND 10020107V	KE700000350	26-Mar-11	18-Mar-21	1,406	27,803.80	Fixed	10.2000				99.8290		
FND 10020107V	KE700000358	26-Mar-11	08-Oct-26	1,736	24,532.21	Fixed	10.0000	10.7003	96.6187	89.5171	93.8886	56,850,000	
FND 10020107V	KE700000358	26-Mar-11	08-Oct-26	1,736	24,532.21	Fixed	10.0000	10.6500	96.0277	89.5261	93.8886	250,000,000	
FND 10020107V	KE700000875	26-Jul-18	08-Jul-28	2,109	51,459.41	Fixed	11.7000				100.4070		
FND 10021107V	KE700000730	25-Feb-11	07-Feb-21	2,436	48,124.14	Fixed	11.2500				98.1163		
FND 10021107V	KE700000730	26-Jul-11	08-Jul-21	4,444	49,254.05	Fixed	11.6500				100.4438		
FND 10021107V	KE700000879	22-Oct-18	03-Oct-28	4,591	28,864.35	Fixed	12.7500				102.8880		
FND 10021107V	KE700000879	26-Jul-18	08-Jul-28	4,689	48,808.00	Fixed	12.6720				100.9520		
FND 10021107V	KE700000104	13-Mar-18	21-Apr-28	4,798	48,863.78	Fixed	12.7340				102.2920		
FND 10021107V	KE700000128	29-Jul-18	10-Jul-28	4,871	50,550.00	Fixed	12.2450				100.1700		
FND 10021107V	KE700000778	24-Feb-20	09-Feb-30	5,081	50,893.40	Fixed	12.7980				101.7004		
TWENTY YEAR BOND													
FND 10030107V	KE700000140	30-Jun-08	05-Jun-28	2,645	35,145.10	Fixed	13.7500				99.9474		
FND 10031107V	KE700000278	30-Mar-11	05-Mar-31	3,709	33,822.07	Fixed	10.0000				99.9498		
FND 10032107V	KE700000294	26-Jul-11	01-Jul-31	4,206	48,586.49	Fixed	11.2000				97.2412		
FND 10032107V	KE700000654	26-Sep-18	01-Sep-28	5,695	12,761.20	Fixed	10.0000				107.2865		
FND 10032107V	KE700000654	26-Mar-18	01-Mar-28	5,801	55,079.29	Fixed	10.2000				100.4854		
FND 10032107V	KE700000885	30-Jul-18	26-Jul-28	5,307	56,109.20	Fixed	10.3000				100.5178		
FND 10032107V	KE700000984	15-Apr-19	21-Mar-29	5,596	12,872.00	Fixed	12.8720				100.1211		
TWENTY FIVE YEAR BOND													
FND 10034107V	KE700000949	25-Jun-18	25-May-43	8,172	86,258.15	Fixed	13.4500	13.2500	103.8801	101.0147	100.3008	300,000,000	
THIRTY YEAR BOND													
SBK 10011307V	KE700000015	28-Feb-11	21-Jan-17	7,358	26,144.70	Fixed	12.0000				94.9518		
INFRASTRUCTURE BONDS													
IFB 10001107V	KE400000004	07-Dec-08	25-Nov-21	259	5,388.33	Fixed	12.0000				101.5126		
IFB 10011107V	KE700000242	03-Oct-11	18-Sep-23	503	11,735.00	Fixed	12.0000	9.8750	110.0000	108.4308	107.8621	53,650,000	
IFB 10012107V	KE700000138	30-Sep-11	15-Sep-23	1,691	27,155.35	Fixed	12.0000	9.1600	108.9394	101.8303	101.8921	71,950,000	
IFB 10014107V	KE400000110	27-Oct-08	10-Oct-26	2,043	27,945.00	Fixed	11.0000				101.8047		
IFB 10015107V	KE700000101	14-Oct-11	02-Oct-24	1,368	25,119.00	Fixed	11.0000				102.5055		
IFB 10016107V	KE700000183	20-Mar-11	18-Mar-27	2,107	51,182.40	Fixed	11.0000				100.4650		
IFB 10016107V	KE700000654	23-Mar-18	13-Mar-28	1,545	36,303.20	Fixed	12.5000				100.2935		
IFB 10017107V	KE700000693	24-Oct-18	03-Oct-28	1,893	46,603.60	Fixed	12.0000				100.1228		
IFB 10017107V	KE700000690	27-Feb-17	12-Feb-28	2,887	14,330.40	Fixed	12.5000				107.1392		
IFB 10017107V	KE700000788	27-Jun-18	12-Jun-28	1,390	41,440.40	Fixed	12.5000				100.4509		
IFB 10018107V	KE700000693	29-Jun-18	10-Jun-28	4,325	41,188.80	Fixed	12.5000	11.0000	110.1901	108.7335	107.4854	300,000,000	
IFB 10020107V	KE700000109	19-Mar-18	25-Oct-28	4,429	36,721.20	Fixed	11.2000				107.4524		
IFB 10020107V	KE700000780	25-Mar-18	22-Feb-24	3,395	16,620.00	Fixed	12.2000				101.5477		
IFB 10021107V	KE700000654	26-Oct-18	08-Oct-28	5,335	71,028.00	Fixed	11.7500	11.7250	104.4504	100.1249	100.2814	300,000,000	
IFB 10021107V	KE700000654	26-Oct-18	08-Oct-28	5,335	71,028.00	Fixed	11.7500	11.6500	104.8204	100.0889	100.2814	200,000,000	
IFB 10021107V	KE700000654	26-Oct-18	08-Oct-28	5,335	71,028.00	Fixed	11.7500	11.0000	109.1992	104.9807	100.2814	500,000,000	
IFB 10022107V	KE700000640	15-Apr-20	25-Apr-29	2,946	74,397.20	Fixed	10.8000				99.9729		
IFB 10022107V	KE700000653	03-Jul-20	25-May-29	1,903	18,275.46	Fixed	10.2000				100.9593		
IFB 10023117V	KE700000654	26-Apr-21	11-Apr-31	3,807	78,839.88	Fixed	10.3000	10.8000	100.9698	100.5003	101.5647	113,500,000	
IFB 10024107V	KE700000234	25-Jun-21	05-Jun-27	5,781	81,051.00	Fixed	12.2570				107.3920		
BONDS SELL/BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION													
FND 10016 3V	KE700000456	25-Apr-18	18-Apr-23	41	18,564.20	Fixed	14.3440	7.5000	106.2818	100.7288	100.8065	100,000	
FND 10018 3V	KE700000987	25-Feb-18	18-Feb-23	1,077	60,582.22	Fixed	11.3040	10.7800	101.7277	101.2810	100.9022	1,000,000	
FND 10018 3V	KE700000987	25-Feb-18	18-Feb-23	1,077	60,582.22	Fixed	11.3040	8.1400	100.9678	100.4903	100.8972	100,000	
FND 10018107V	KE700000653	25-Feb-18	12-Feb-28	2,887	52,044.00	Fixed	12.4380	12.3400	100.9895	100.4739	100.7171	1,800,000	
FND 100810107V	KE700000148	31-Mar-08	13-Mar-23	799	34,789.20	Fixed	12.0000	10.0000	1				

Total Value Traded		Previous	
4,985,109,000	2,937,000,000	83	72

KEP: Bond Investment Considerations

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