

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE												March 11, 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												
TWO YEAR BONDS												
FMD 10011070	KE7000002217	12-Jan-21	09-Jan-21	899	55,860.26	Fixed	9.4860	9.3500	101.7388	100.2012	100.2050	100,000,000.00
FIVE YEAR BONDS												
FMD 10011071	KE7000000548	25-Apr-18	18-Apr-21	39	18,544.04	Fixed						100.2872
FMD 10011072	KE7000000107	25-Apr-18	18-Apr-21	130	24,395.30	Fixed						100.2407
FMD 10011073	KE7000000436	26-Apr-18	20-Sep-21	185	23,051.05	Fixed						100.5637
FMD 10011074	KE7000000124	26-Apr-18	22-Apr-21	309	29,599.15	Fixed						99.9001
FMD 10011075	KE7000000784	23-Oct-17	11-Oct-20	989	20,714.10	Fixed						100.1120
FMD 10011076	KE7000000118	26-Mar-18	16-Mar-21	739	34,790.35	Fixed						100.0000
FMD 10011078	KE7000000847	25-Feb-18	18-Feb-20	1,075	46,082.22	Fixed		10.0500	103.6392	103.1103	102.4418	85,000,000.00
FMD 10011079	KE7000000106	13-Mar-18	06-Mar-20	1,100	38,201.40	Fixed		10.8720				100.5505
FMD 10011079	KE7000000286	16-Oct-18	09-Oct-20	1,309	45,012.00	Fixed		11.4920				103.0365
FMD 10011079	KE7000000547	11-Mar-20	05-May-21	1,516	50,121.88	Fixed		11.6670	10.5000	107.5600	103.8548	500,000,000.00
TEN YEAR BONDS												
FMD 10011070	KE7000000284	25-Apr-18	15-Jan-21	459	35,273.70	Fixed	12.7590	9.3000	106.9600	103.9280	104.0148	1,000,000,000.00
FMD 10011070	KE7000000027	01-Jul-17	15-Jan-21	875	29,248.20	Fixed		12.3710				109.8377
FMD 10011070	KE7000000880	25-Mar-18	15-Jan-21	1,040	38,852.15	Fixed		12.1800				104.4016
FMD 10011070	KE7000000102	26-Apr-18	17-Apr-20	1,005	18,306.45	Fixed		13.0780				110.7126
FMD 10011070	KE7000000787	31-Jul-17	19-Jul-21	3,078	35,174.40	Fixed		12.9600				107.4802
FMD 10011070	KE7000000782	27-Aug-18	14-Aug-21	2,713	45,081.00	Fixed		12.0880				103.8520
FMD 10011070	KE7000000126	17-Oct-18	06-Oct-20	2,805	54,054.48	Fixed		12.9000				109.0586
FMD 10011070	KE7000000863	25-Feb-18	12-Feb-20	2,895	52,044.00	Fixed		12.4380				104.7171
FMD 10011070	KE7000000877	19-Apr-18	06-Apr-20	2,944	51,320.00	Fixed		12.3000				103.0677
FMD 10011070	KE7000000879	19-Aug-18	06-Aug-20	3,070	45,001.00	Fixed		11.8170				100.3603
FMD 10011070	KE7000000559	25-Mar-18	12-Nov-20	1,308	68,351.44	Fixed		12.2800				101.3730
FIFTEEN YEAR BONDS												
FMD 10011079	KE7000000140	26-Mar-17	07-Mar-21	361	3,401.00	Fixed		14.5000				109.8218
FMD 10011079	KE7000000132	25-Jul-17	06-Jul-21	61	34,482.00	Fixed		13.9000				109.4636
FMD 10011079	KE7000000180	26-Mar-17	07-Sep-21	890	32,559.10	Fixed		12.5000				104.8132
FMD 10011079	KE7000000148	31-Mar-18	13-Mar-21	739	34,739.80	Fixed		12.4000				100.7338
FMD 10011079	KE7000000149	26-Oct-18	07-Oct-20	1,306	31,552.45	Fixed		10.5000				100.4468
FMD 10011079	KE7000000150	26-Mar-18	16-Mar-21	1,400	27,440.40	Fixed		10.2000				100.2000
FMD 10011079	KE7000000158	25-Apr-18	08-Oct-20	1,733	24,824.21	Fixed		9.0000				93.9827
FMD 10011079	KE7000000159	25-Apr-18	08-Sep-21	2,070	51,039.11	Fixed		11.0000				98.4022
FMD 10011079	KE7000000160	24-Feb-18	07-Feb-20	2,004	49,164.14	Fixed		11.8200				100.1150
FMD 10011079	KE7000000162	28-Mar-18	08-May-20	2,442	49,254.85	Fixed		12.6500				100.4336
FMD 10011079	KE7000000873	22-Oct-18	01-Oct-20	5,889	29,645.85	Fixed		10.2500				100.8860
FMD 10011079	KE7000000163	26-Jul-18	06-Jun-20	4,487	50,820.04	Fixed		12.8570				100.5658
FMD 10011079	KE7000000154	13-Mar-18	24-Apr-20	4,702	49,643.18	Fixed		12.7340				100.7903
FMD 10011079	KE7000000165	26-Jul-18	10-Jul-20	4,809	50,824.06	Fixed		12.3400				100.1766
FMD 10011079	KE7000000718	23-Feb-20	19-Feb-21	5,079	50,861.00	Fixed		12.7500				101.7604
TWENTY YEAR BOND												
FMD 10011079	KE7000000160	30-Jul-18	05-Jan-21	2,840	36,145.10	Fixed		13.4000	13.3000	103.4230	100.4779	101.0145
FMD 10011079	KE7000000170	30-Jul-18	05-Jun-21	3,707	33,852.87	Fixed		12.8000	13.2000	103.8801	100.5471	101.0145
FMD 10011079	KE7000000184	26-Jul-18	01-Feb-21	4,203	48,506.48	Fixed		12.0000				97.3417
FMD 10011079	KE7000000185	26-Jul-18	01-Feb-21	4,403	51,761.26	Fixed		12.4000				97.1446
FMD 10011079	KE7000000182	26-Mar-18	01-Mar-20	6,339	58,079.29	Fixed		13.2000				100.4854
FMD 10011079	KE7000000186	30-Jul-18	01-Feb-21	6,345	58,079.29	Fixed		13.2000				100.1138
FMD 10011079	KE7000000184	15-Apr-18	21-Mar-20	6,584	23,560.00	Fixed		12.8750				100.1211
TWENTY FIVE YEAR BOND												
FMD 10011079	KE7000000184	25-Apr-18	25-May-21	8,110	86,258.15	Fixed		13.4000	13.3000	103.4230	100.4779	101.0145
FMD 10011079	KE7000000184	25-Jun-18	25-May-21	8,110	86,258.15	Fixed		13.4000	13.2000	103.8801	100.5471	101.0145
THIRTY YEAR BOND												
SDB 10011079	KE7000000135	28-Feb-17	21-Jan-21	7,058	28,144.70	Fixed		12.0000				94.5518
INFRASTRUCTURE BONDS												
FB 10011020	KE4000000304	07-Dec-08	22-Dec-21	258	5,388.33	Fixed		12.0000				101.5728
FB 10011020	KE4000000242	03-Oct-11	18-Sep-21	901	11,735.00	Fixed		12.0000				100.4815
FB 10011020	KE4000000130	30-Sep-10	15-Sep-21	1,409	27,803.35	Fixed		11.0000				100.3339
FB 10011020	KE4000000109	27-Oct-11	11-Oct-20	2,041	27,045.05	Fixed		11.0000				101.0847
FB 10011020	KE4000000100	14-Oct-11	01-Oct-20	1,301	26,119.35	Fixed		11.0000				101.1000
FB 10011020	KE4000000180	30-Mar-18	15-Mar-21	2,105	51,129.20	Fixed		11.0000				101.8605
FB 10011020	KE4000000164	23-Mar-18	12-May-21	1,503	38,201.25	Fixed		12.5000				100.2930
FB 10011020	KE4000000160	24-Oct-18	06-Oct-21	3,841	40,820.48	Fixed		12.8000				100.1226
FB 10011020	KE4000000160	27-Feb-17	17-Feb-20	2,895	14,320.40	Fixed		12.5000				107.2300
FB 10011020	KE4000000286	27-Jul-18	11-Jul-20	1,400	41,404.48	Fixed		12.5000				100.4500
FB 10011020	KE4000000163	29-Jul-18	10-Jun-21	4,203	41,184.80	Fixed		12.5000				100.2326
FB 10011020	KE4000000159	13-Mar-18	25-Oct-20	4,437	36,307.26	Fixed		11.9000				101.4534
FB 10011020	KE4000000160	25-Mar-18	22-Feb-20	4,300	36,808.00	Fixed		12.2000				101.8472
FB 10011020	KE4000000160	26-Jul-18	01-Feb-21	5,304	71,000.34	Fixed		12.5000				100.1143
FB 10011020	KE4000000160	15-Apr-20	01-Apr-20	2,044	74,307.29	Fixed		10.8500				99.8725
FB 10011020	KE4000000163	03-Apr-20	25-May-20	1,901	19,275.48	Fixed		10.2000				100.5600
FB 10011020	KE4000000164	26-Apr-20	25-May-21	3,805	78,439.89	Fixed		10.9000	10.9750	100.1161	98.6070	300,000,000.00
FB 10011020	KE7000000284	25-Mar-21	06-Jun-21	2,779	81,052.02	Fixed		12.2570	11.7000	106.8636	100.1473	300,000,000.00
FB 10011020	KE7000000164	25-Apr-21	05-Jun-21	2,779	81,052.02	Fixed		12.2570	11.3000	107.8178	106.1020	103.4703
BONDS SELL/BUY BACK TRANSACTIONS												
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS (BELOW KES 50 MILLION)												
FMD 10011070	KE7000000217	12-Jan-21	09-Jan-21	899	55,860.26	Fixed	9.4860	7.3900	105.9011	103.5075	100.2050	7,000,000.00
FMD 10011070	KE7000000880	25-Mar-18	15-Jan-21	1,040	38,852.15	Fixed		12.1800	10.3618	108.1081	108.9681	48,000,000.00
FMD 10011070	KE7000000102	26-Apr-18	17-Apr-20	2,895	52,044.00	Fixed		12.4380	11.3300	106.2704	106.0845	4,900,000.00
FMD 10011070	KE7000000863	25-Feb-18	12-Feb-20	2,895	52,044.00	Fixed		12.4380	11.3300	106.2704	106.0845	4,900,000.00
FMD 10011070	KE7000000158	25-Apr-18	08-Oct-20	1,733	24,824.21	Fixed		9.0000	10.7693	95.8778	93.5227	11,000,000.00
FMD 10011070	KE7000000159	25-Apr-18	08-Sep-21	2,070	51,039.11	Fixed		10.6070	10.6070	96.1600	93.8000	1,510,000.00
FMD 10011070	KE7000000160	26-Jul-18	01-Feb-21	4,203	48,506.48	Fixed		12.0000	10.6000	98.1920	93.9314	93.9327
FMD 10011070	KE7000000163	26-Jul-18	01-Feb-21	4,203	48,506.48	Fixed		12.0000	10.4700	97.7960	97.0868	11,200,000.00
FMD 10011070	KE7000000184	26-Jul-18	01-Feb-21	4,203	48,506.48	Fixed		12.0000	11.5000	104.1002	100.2090	30,400,000.00
FMD 10011070	KE7000000160	26-Jul-18	01-Feb-21	4,203	48,506.48	Fixed		12.0000	11.6000	104.2200	100.4031	
FMD 10011070	KE7000000184	26-Jul-18	01-Feb-21	4,203	48,506.48	Fixed		12.0000	11.7000	104.3300	100.4142	
FMD 10011070	KE7000000160	26-Jul-18	01-Feb-21	4,203	48,506.48	Fixed		12.0000	11.8100	104.4400	100.4253	
FMD 10011070	KE7000000163	26-Jul-18	01-Feb-21	4,203	48,506.48	Fixed		12.0000	11.9200	104.5500	100.4364	
FMD 10011070	KE7000000184	26-Jul-18	01-Feb-21	4,203	48,506.48	Fixed		12.0000	12.0300	104.6600	100.4475	
FMD 10011070	KE7000000160	26-Jul-18	01-Feb-21	4,203	48,506.48	Fixed		12.0000	12.1400	104.7700	100.4586	
FMD 10011070	KE7000000163	26-Jul-18	01-Feb-21	4,203	48,506.48	Fixed		12.0000	12.2500	104.8800	100.4697	
FMD 10011070	KE7000000184	26-Jul-18	01-Feb-21	4,203	48,506.48	Fixed		12.0000	12.3600	104.9900	100.4808	
FMD 10011070	KE7000000160	26-Jul-18	01-Feb-21	4,203	48,506.48	Fixed		12.0000	12.4700	105.0900	100.4919	
FMD 10011070	KE7000000163	26-Jul-18	01-Feb-21	4,203	48,506.48	Fixed		12.0000	12.5800	105.2000	100.50300	