

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE													March 12, 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 12, 2021
TWO YEAR BONDS													
FND 100110V	KE000002217	12-Jan-21	09-Jun-21	698	55,600.26	Fixed		9.4860				100.212	
FIVE YEAR BONDS													
FND 100161V	KE000000548	25-Aug-18	18-Aug-21	38	19,544.04	Fixed		14.2484				100.282	
FND 100161V	KE000000107	25-Aug-18	18-Aug-21	38	24,391.39	Fixed		14.0806				100.245	
FND 100161V	KE000000436	26-Aug-18	20-Sep-21	159	23,051.05	Fixed		13.1126				100.067	
FND 100171V	KE000000124	26-Aug-18	22-Aug-21	309	29,599.15	Fixed		14.4558				99.902	
FND 100171V	KE000000784	23-Oct-17	11-Oct-22	599	26,714.16	Fixed		12.8178				100.110	
FND 100181V	KE000000018	26-Mar-18	26-Mar-21	779	30,790.35	Fixed		12.2895				100.009	
FND 100181V	KE000000947	25-Feb-18	18-Feb-21	1,079	46,082.22	Fixed		11.3049				100.110	
FND 100181V	KE000000106	13-Mar-18	16-Mar-21	1,101	39,201.46	Fixed		10.8729				100.058	
FND 100181V	KE000000206	16-Oct-18	09-Oct-21	1,309	45,012.00	Fixed		11.4920				100.036	
FND 100201V	KE000000547	11-Mar-20	05-May-21	1,115	35,121.68	Fixed		11.6670				100.046	
TEN YEAR BONDS													
FND 1001210V	KE000000234	25-Aug-18	18-Jan-22	458	35,273.75	Fixed		12.7596	9.3000	106.8926	100.9211	100.8205	580,000,000.00
FND 1001310V	KE000000007	01-Jul-17	15-Jun-21	875	39,248.25	Fixed		12.3715				100.8377	
FND 1001410V	KE000000880	25-Mar-18	15-Jun-21	1,039	36,852.15	Fixed		12.1860	8.9000	107.2486	105.5211	104.4014	100,000,000.00
FND 1001510V	KE000000032	26-Aug-18	17-Aug-21	1,084	18,306.45	Fixed		13.0789				100.7126	
FND 1001710V	KE000000737	31-Jul-17	19-Jul-21	1,078	35,174.40	Fixed		12.9655				107.4802	
FND 1001810V	KE000000782	27-Aug-18	14-Aug-21	2,712	45,081.60	Fixed		12.0980				103.9525	
FND 1001810V	KE000000016	17-Oct-18	06-Oct-21	2,804	54,054.48	Fixed		14.9000				100.0566	
FND 1001810V	KE000000863	25-Feb-18	12-Feb-21	2,896	52,044.00	Fixed		12.4386				100.1771	
FND 1001810V	KE000000877	19-Apr-18	08-Apr-21	2,903	51,305.00	Fixed		12.3000				100.0677	
FND 1001810V	KE000000479	19-Aug-18	08-Aug-21	3,069	45,001.00	Fixed		11.8170				100.3653	
FND 1001810V	KE000000559	25-Mar-18	12-May-21	1,107	49,221.44	Fixed		12.2802				100.3730	
FIFTEEN YEAR BONDS													
FND 10020110V	KE000000140	30-Mar-20	01-Mar-22	361	3,601.00	Fixed		14.5000				100.8219	
FND 10020110V	KE000000132	25-Jul-20	06-Jun-22	61	34,492.40	Fixed		14.5000				100.4634	
FND 10020110V	KE000000130	26-Aug-20	07-Sep-22	603	32,559.10	Fixed		12.5000				104.8132	
FND 10020110V	KE000000148	31-Mar-20	13-Mar-22	779	34,739.80	Fixed		12.5000				100.7208	
FND 10020110V	KE000000134	26-Oct-20	07-Oct-22	1,305	31,552.45	Fixed		12.5000				100.4468	
FND 10020110V	KE000000150	26-Mar-21	16-Mar-23	1,409	27,440.40	Fixed		12.5000				99.9155	
FND 10020110V	KE000000158	25-Aug-21	08-Oct-23	1,732	24,532.61	Fixed		8.0000				94.9287	
FND 10020110V	KE000000070	45-Mar-17	06-Sep-27	2,009	51,039.81	Fixed		11.0000				98.4022	
FND 10020110V	KE000000170	24-Feb-17	07-Feb-28	2,403	49,164.16	Fixed		11.8200				99.1150	
FND 10020110V	KE000000432	28-Mar-18	08-May-23	4,441	49,254.85	Fixed		12.6500				100.4336	
FND 10020110V	KE000000873	26-Oct-18	05-Oct-23	4,588	29,645.45	Fixed		12.5200				100.8865	
FND 10020110V	KE000000430	26-Jul-18	08-Jun-23	4,486	46,802.04	Fixed		12.8571				100.5658	
FND 10020110V	KE000000154	13-Mar-20	24-Apr-24	4,207	49,643.18	Fixed		12.7343				100.3923	
FND 10020110V	KE000000142	26-Jul-20	10-Jul-24	4,889	50,522.46	Fixed		12.3400				100.1756	
FND 10020110V	KE000000719	23-Feb-20	19-Feb-23	5,078	50,861.00	Fixed		12.7500				101.7604	
TWENTY YEAR BOND													
FND 10012020V	KE000000149	30-Jul-20	05-Jan-22	2,842	36,145.16	Fixed		12.7500				99.9474	
FND 10011020V	KE000000278	30-Jul-21	05-Jun-23	3,708	33,852.87	Fixed		12.8000				99.2841	
FND 10012020V	KE000000394	26-Jul-21	01-Feb-23	4,202	46,506.49	Fixed		12.0000				97.9417	
FND 10012020V	KE000000454	26-Jul-21	01-Feb-23	4,402	47,761.26	Fixed		12.4670	100.8206	97.2053	97.2053	100.1464	123,450,000.00
FND 10012020V	KE000000342	26-Mar-21	01-Mar-23	4,338	58,078.29	Fixed		13.2000				100.4854	
FND 10012020V	KE000000456	30-Jul-21	01-Feb-23	4,346	46,198.46	Fixed		12.8000				100.1181	
FND 10012020V	KE000000984	15-Apr-19	21-Mar-23	5,893	23,560.05	Fixed		12.8750				100.1211	
TWENTY FIVE YEAR BOND													
FND 10012025V	KE000000389	26-Jul-20	28-Mar-23	5,190	20,192.50	Fixed		11.2500	12.7003	93.1780	96.4569	97.8583	80,000,000.00
FND 10012025V	KE000000549	25-Jul-18	25-May-23	5,109	56,258.15	Fixed		13.4000				100.3410	
THIRTY YEAR BOND													
SDB 10011030V	KE000000215	28-Feb-17	21-Jan-21	7,055	26,144.70	Fixed		12.0000				94.5518	
INFRASTRUCTURE BONDS													
FB 10009120V	KE000000304	07-Dec-20	22-Dec-21	251	5,388.33	Fixed		12.0000				101.5728	
FB 10011120V	KE000000242	03-Oct-11	18-Sep-23	850	11,735.00	Fixed		12.0000				100.4815	
FB 10013120V	KE000000130	30-Sep-15	15-Sep-25	1,408	27,852.35	Fixed		11.0000				102.3339	
FB 10014120V	KE000000109	27-Oct-14	15-Oct-28	2,049	27,465.05	Fixed		11.0000				101.8047	
FB 10015120V	KE000000150	14-Jul-15	01-Oct-28	1,367	26,119.35	Fixed		11.0000				101.1505	
FB 10016120V	KE000000180	30-Mar-15	15-Mar-27	2,104	51,129.20	Fixed		11.0000				100.8935	
FB 10018120V	KE000000454	30-Mar-18	14-Mar-25	1,502	36,301.25	Fixed		12.5000				100.2526	200,000,000.00
FB 10019120V	KE000000869	24-Oct-18	06-Oct-21	3,086	40,602.46	Fixed		11.0750	108.8436	100.8982	100.1226	100.1226	200,000,000.00
FB 10019120V	KE000000880	27-Feb-17	17-Feb-29	2,896	14,320.40	Fixed		12.5000				107.1292	
FB 10019120V	KE000000286	27-Jul-15	17-Feb-29	1,947	41,459.45	Fixed		11.8000				100.5600	
FB 10019120V	KE000000893	29-Jul-18	16-Jun-23	4,327	41,184.86	Fixed		12.5000				100.2105	
FB 10019120V	KE000000219	13-Mar-15	25-Oct-28	4,436	36,787.26	Fixed		11.0000				101.4534	
FB 10019120V	KE000000760	25-Mar-18	22-Feb-24	3,302	16,808.05	Fixed		12.2000				101.8427	
FB 10019120V	KE000000543	26-Jul-20	06-Oct-25	5,303	71,039.34	Fixed		11.7500	11.8594	103.7646	99.3402	100.1044	100,000,000.00
FB 10019120V	KE000000442	15-Jul-20	06-Sep-25	5,303	78,639.89	Fixed		11.7500	11.7092	104.8736	100.2512	100.3143	100,000,000.00
FB 10019120V	KE000000543	26-Oct-20	06-Oct-25	5,303	71,039.34	Fixed		11.7500	11.7000	104.7995	100.2841	100.3143	100,000,000.00
FB 10020120V	KE000000842	15-Jul-20	06-Sep-25	2,903	74,397.26	Fixed		11.8500				99.8729	
FB 10020120V	KE000000863	03-Jul-20	25-Mar-25	1,500	18,275.46	Fixed		10.2000				100.2650	
FB 10020120V	KE000000545	24-Jul-20	11-Aug-21	3,404	78,639.89	Fixed		10.9000	100.2722	99.7332	99.6070	200,000,000.00	
FB 10020120V	KE000000545	24-Jul-20	11-Aug-21	3,404	78,639.89	Fixed		10.9000	100.9000	100.5242	99.8872	99.6070	200,000,000.00
FB 10020120V	KE000000234	25-Jul-21	05-Jan-23	879	81,051.52	Fixed		12.3575	104.3749	103.6793	100.1023	100,000,000.00	
BONDS SELL/BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION													
FND 1001410V	KE000000880	25-Mar-18	15-Jun-21	1,039	36,852.15	Fixed		12.1860	10.0700	106.8967	105.0933	104.4018	5,000,000.00
FND 1001510V	KE000000032	26-Aug-18	09-Aug-21	4,441	49,254.85	Fixed		12.6500	12.5200	104.3084	100.7214	100.4418	5,000,000.00
FND 1001610V	KE000000107	25-Aug-18	20-Sep-21	159	23,051.05	Fixed		13.0000	12.8200	107.1707	104.1889	100.8110	100,000.00
FND 1001710V	KE000000124	26-Aug-18	22-Aug-21	309	29,599.15	Fixed		14.0000	12.2900	107.7811	104.7202	100.8110	10,000,000.00
FND 1001810V	KE000000018	26-Mar-18	26-Mar-21	779	30,790.35	Fixed		12.2895	11.9632	100.9998	100.1788	97.8417	10,000,000.00
FND 1001810V	KE000000947	25-Feb-18	18-Feb-21	1,079	46,082.22	Fixed		12.0000	11.6038	104.2373	104.4336	97.8417	6,000,000.00
FND 1001810V	KE000000863	26-Feb-18	12-Feb-21	2,896	46,506.49	Fixed		12.0000	11.9170	104.3035	100.4781	97.8417	1,500,000.00
FND 1001810V	KE000000877	19-Apr-18	08-Apr-21	2,903	51,305.00	Fixed		12.3000				100.0677	
FND 1001810V	KE000000479	19-Aug-18	08-Aug-21	3,069	45,001.00	Fixed		11.8170				100.3653	
FND 1001810V	KE000000559	25-Mar-18	12-May-21	1,107	49,221.44	Fixed		12.2802				100.3730	
FND 10020110V	KE000000140	30-Mar-20	01-Mar-22	361	3,601.00	Fixed		14.5000				100.8219	
FND 10020110V	KE000000132	25-Jul-20	06-Jun-22	61	34,492.40	Fixed		14.5000				100.4634	
FND 10020110V	KE000000130	26-Aug-20	07-Sep-22	603	32,559.10	Fixed		12.5000				104.8132	
FND 10020110V	KE000000148	31-Mar-20	13-Mar-22	779	34,739.80	Fixed		12.5000				100.7208	
FND 10020110V	KE000000134	26-Oct-20	07-Oct-22	1,305	31,552.45	Fixed		12.5000				100.4468	
FND 10020110V	KE000000150	26-Mar-21	16-Mar-23	1,409	27,440.40	Fixed		12.5000				99.9155	
FND 10020110V	KE000000158	25-Aug-21	08-Oct-23	1,732	24,532.61	Fixed		8.0000				94.9287	
FND 10020110V	KE00												