

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE												March 18, 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 18, 2021
TWO YEAR BONDS												
FND 1001100Y	KE7000002217	12-Jan-21	09-Jun-23	862	55,860.26	Fixed	5.4860					100.2012
FIVE YEAR BONDS												
FND 1001610Y	KE5000000468	25-Apr-18	18-Apr-23	30	19,544.04	Fixed	14.2344					100.2872
FND 1001610Y	KE5000000107	25-Apr-18	18-Apr-23	30	24,391.30	Fixed	14.0806					100.4047
FND 1001610Y	KE5000000436	26-Apr-18	20-Sep-23	186	23,051.05	Fixed	13.1149					100.1637
FND 1001710Y	KE5000000124	28-Apr-17	22-Feb-22	302	29,599.15	Fixed	12.4658					99.9801
FND 1001710Y	KE5000000764	23-Oct-17	17-Oct-22	579	26,714.16	Fixed	12.5176					100.6138
FND 1001810Y	KE5000000818	29-Mar-18	29-Mar-23	733	30,790.35	Fixed	12.2893					100.0069
FND 1001810Y	KE5000000947	25-Feb-18	18-Feb-23	1,069	46,082.22	Fixed	11.3049					100.1103
FND 1001810Y	KE5000000106	13-Mar-18	18-Mar-23	1,146	38,201.46	Fixed	12.0728					100.0558
FND 1001810Y	KE5000000766	16-Oct-18	09-Oct-24	1,362	45,012.00	Fixed	11.4928					100.0366
FND 10020010Y	KE5000000547	11-Mar-20	05-May-25	1,509	35,121.68	Fixed	11.6670					100.6946
TEN YEAR BONDS												
FND 1001410Y	KE5000000234	25-Apr-17	13-Jan-22	454	34,273.70	Fixed	12.7596					100.3362
FND 1001410Y	KE5000000037	01-Jul-17	15-Jun-23	601	39,248.20	Fixed	12.3715					100.8377
FND 1001410Y	KE5000000890	25-Mar-18	15-Jun-24	1,020	34,852.15	Fixed	12.1860					100.9411
FND 1001410Y	KE5000000132	27-Apr-18	17-Jul-23	1,478	18,356.45	Fixed	12.9665					100.7326
FND 1001710Y	KE5000000737	31-Jul-17	18-Jul-22	5078	35,174.40	Fixed	12.9665					107.4802
FND 1001810Y	KE5000000762	27-Aug-18	14-Aug-23	2,706	45,061.05	Fixed	12.0893					100.8525
FND 1001810Y	KE5000000816	17-Oct-18	06-Oct-24	2,818	54,054.48	Fixed	12.9029					100.0566
FND 1001810Y	KE5000000863	25-Feb-19	12-Feb-24	2,888	52,044.00	Fixed	12.4386					100.7171
FND 1001810Y	KE5000000877	19-Apr-19	08-Apr-24	3,807	51,335.00	Fixed	12.3000					100.8627
FND 1001810Y	KE5000000878	19-Aug-19	08-Aug-24	3,863	45,001.00	Fixed	11.5172					100.3653
FND 1001810Y	KE5000000939	29-Mar-19	12-Nov-24	3,911	68,321.44	Fixed	12.2892					100.3730
FIFTEEN YEAR BONDS												
FND 1002010Y	KE5000000140	26-Mar-17	07-Mar-22	364	3,401.00	Fixed	13.5000					100.8218
FND 1002010Y	KE5000000132	25-Apr-17	08-Apr-22	493	34,482.00	Fixed	13.5000					100.6636
FND 1002010Y	KE5000000130	24-Apr-17	07-Dec-22	599	32,559.10	Fixed	12.5000					100.8132
FND 1002010Y	KE5000000148	31-Mar-18	13-Mar-23	729	34,739.80	Fixed	12.5000					100.7338
FND 1002010Y	KE5000000134	26-Oct-18	07-Oct-24	1,289	31,552.45	Fixed	10.5000					100.4222
FND 10021010Y	KE5000000139	29-Mar-19	29-Mar-24	1,493	27,493.26	Fixed	12.2000					100.6556
FND 10021010Y	KE5000000158	25-Apr-17	08-Oct-23	1,728	24,832.61	Fixed	9.0000					93.8287
FND 10021010Y	KE5000000870	25-Mar-18	06-Sep-23	2,480	51,039.31	Fixed	11.0000					98.6026
FND 10021010Y	KE5000000766	24-Feb-18	07-Feb-24	2,617	49,164.11	Fixed	11.8200					98.1155
FND 10021010Y	KE5000000832	28-Mar-18	08-May-23	4,435	49,254.85	Fixed	12.6500					100.3856
FND 10021010Y	KE5000000873	26-Oct-18	05-Jun-24	4,589	29,045.16	Fixed	9.2500					100.8865
FND 10021010Y	KE5000000930	26-Mar-19	08-Jun-24	4,680	50,803.04	Fixed	12.8521					100.3600
FND 10021010Y	KE5000000134	13-Mar-18	24-Apr-23	4,765	49,643.18	Fixed	12.7340	12.8072	100.8734	98.5005		100.000.00.00
FND 10021010Y	KE5000000132	29-Mar-18	10-Jul-24	4,882	50,526.26	Fixed	12.3400					100.1756
FND 10021010Y	KE5000000718	29-Feb-20	19-Feb-25	5,072	50,681.00	Fixed	12.7500					100.3410
TWENTY YEAR BOND												
FND 1002010Y	KE5000000140	30-Jul-18	05-Jan-23	2,836	36,145.10	Fixed	13.7500					99.8474
FND 1001100Y	KE5000000278	30-Mar-17	08-Mar-21	3,706	33,852.82	Fixed	12.0000					99.2944
FND 1001200Y	KE5000000384	28-Nov-12	01-Dec-32	4,346	48,506.48	Fixed	12.0000					100.0481
FND 1001200Y	KE5000000543	26-Nov-11	01-Sep-32	5,446	12,761.26	Fixed	14.0000					97.0563
FND 1001200Y	KE5000000342	26-Mar-11	01-Mar-32	6,332	58,078.29	Fixed	13.2000					100.4854
FND 10021010Y	KE5000000855	30-Jul-18	05-Jul-23	5,218	56,109.26	Fixed	13.2000	13.4000	100.8984	98.8211		800.000.00.00
FND 10021010Y	KE5000000855	30-Jul-18	05-Jul-23	5,218	56,109.26	Fixed	13.2000	13.1947	101.8787	98.9839		100.000.00.00
FND 10021010Y	KE5000000855	30-Jul-18	05-Jul-23	5,218	56,109.26	Fixed	13.2000	13.0052	101.1732	97.2875		80.000.00.00
FND 10021010Y	KE5000000855	30-Jul-18	05-Jul-23	5,218	56,109.26	Fixed	13.2000	12.8100	100.8486	97.3229		70.000.00.00
FND 10021010Y	KE5000000854	15-Apr-17	21-Mar-23	6,577	23,560.00	Fixed	12.8750					100.1211
TWENTY FIVE YEAR BOND												
FND 1001010Y	KE5000000389	26-Jul-11	28-May-31	5,394	26,190.34	Fixed	11.2500					95.5495
FND 1001010Y	KE5000000540	25-Jul-18	25-May-43	8,703	86,258.15	Fixed	13.4000					100.5860
THIRTY YEAR BOND												
SEB 1001100Y	KE5000000135	28-Feb-17	21-Jul-27	7,249	28,144.70	Fixed	12.0000					94.9518
INFRASTRUCTURE BONDS												
IFB 1000010Y	KE4000000304	07-Dec-10	20-Nov-21	360	6,388.33	Fixed	12.0000					100.5706
IFB 1001110Y	KE5000000242	03-Oct-11	18-Sep-23	974	11,775.00	Fixed	12.0000					100.4185
IFB 1001110Y	KE5000000110	30-Nov-11	15-Sep-25	1,682	27,805.35	Fixed	11.0000					100.2103
IFB 1001410Y	KE5000000109	27-Oct-14	10-Oct-28	2,834	27,465.66	Fixed	12.0000					100.0847
IFB 1001410Y	KE5000000100	14-Oct-11	05-Dec-24	1,395	35,119.58	Fixed	11.0000					100.1035
IFB 1001410Y	KE5000000183	30-Mar-11	18-Mar-27	2,188	51,159.26	Fixed	11.0000					100.0505
IFB 1001410Y	KE5000000454	23-Mar-11	13-Mar-25	1,519	36,301.20	Fixed	12.5000					100.3910
IFB 1001410Y	KE5000000855	24-Oct-11	05-Oct-27	1,844	40,020.46	Fixed	12.0000					100.8714
IFB 1001710Y	KE5000000890	27-Feb-17	12-Feb-29	2,888	14,330.40	Fixed	12.5000					100.8952
IFB 1001710Y	KE5000000870	27-Feb-17	12-Feb-29	2,888	41,480.44	Fixed	12.5000					100.4598
IFB 1001810Y	KE5000000854	26-Mar-11	10-Mar-23	4,316	41,166.89	Fixed	12.5000					100.4901
IFB 1001810Y	KE5000000109	19-Mar-11	25-Oct-30	4,420	36,787.26	Fixed	11.5000					101.4534
IFB 1001810Y	KE5000000766	24-Mar-11	22-Feb-24	5,378	16,828.46	Fixed	12.5000					101.5477
IFB 1001810Y	KE5000000543	28-Oct-11	06-Oct-35	5,317	71,028.24	Fixed	11.7500					99.8130
IFB 1002010Y	KE5000000430	15-Apr-20	05-Apr-25	2,827	74,397.26	Fixed	10.8500					100.4132
IFB 1002010Y	KE5000000863	03-Apr-20	25-May-26	1,894	18,275.46	Fixed	10.2000					100.2470
IFB 10020110Y	KE5000000545	24-Apr-20	11-Apr-25	2,786	78,839.89	Fixed	10.9000	11.2000	98.1936	98.4749	99.8872	300.000.00.00
IFB 10021010Y	KE7000000234	25-Jun-21	05-Jun-27	5,722	81,051.02	Fixed	12.2573					100.3853
BONDS SELL/BUY BACK TRANSACTIONS												
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION												
FND 1001610Y	KE5000000106	13-Mar-18	08-May-24	1,146	38,201.46	Fixed	10.8728	10.2390	106.5153	101.6823	102.6395	8,000.000.00
FND 1001810Y	KE5000000766	16-Oct-18	09-Oct-24	1,362	45,012.00	Fixed	11.4928	10.3899	106.2772	103.3095	103.0396	8,000.000.00
FND 1001810Y	KE5000000863	25-Feb-19	12-Feb-24	2,888	52,044.00	Fixed	12.4386	12.3000	101.2681	102.0189	101.7711	8,000.000.00
FND 1001810Y	KE5000000877	19-Apr-19	08-Apr-24	3,807	51,335.00	Fixed	12.4386	11.2000	100.4922	100.8721	100.7171	8,100.000.00
FND 1001810Y	KE5000000878	19-Aug-19	08-Aug-24	3,863	45,001.00	Fixed	11.4928	11.4000	100.9693	100.1484	100.7211	17,000.000.00
FND 10021010Y	KE5000000130	24-Mar-18	15-Mar-23	1,493	27,493.26	Fixed	10.2000	10.5000	99.2839	98.1894	98.3002	20,000.000.00
FND 10021010Y	KE5000000855	30-Jul-18	05-Jul-23	5,218	56,109.26	Fixed	13.2000	13.3000	102.0177	98.5333	101.3238	80,000.000.00
FND 10021010Y	KE5000000855	30-Jul-18	05-Jul-23	5,218	56,109.26	Fixed	13.2000	13.1300	102.3178	100.4313	101.3238	60,000.000.00
FND 10021010Y	KE5000000855	30-Jul-18	05-Jul-23	5,218	56,109.26	Fixed	13.2000	12.9855	103.2784	101.8925	101.3238	24,700.000.00
FND 10021010Y	KE5000000855	30-Jul-18	05-Jul-23	5,218	56,109.26	Fixed	13.2000	12.7980	103.5928	101.8041	101.8040	2,000.000.00
FND 10021010Y	KE5000000109	17-Oct-14	01-Oct-28	2,818	54,054.48	Fixed	11.0000	11.4000	100.9693	100.1484	100.7211	17,000.000.00
FND 10021010Y	KE5000000762	27-Aug-18	14-Aug-23	2,706	45,061.05	Fixed	12.0893	12.0000	101.1034	100.5784	101.0447	15,000.000.00
FND 10021010Y	KE5000000816	17-Oct-18	06-Oct-24	2,817	71,028.24	Fixed	11.7500	12.0000	100.8398	98.4175	98.9134	2,000.000.00
FND 10021010Y	KE5000000543	28-Oct-11	06-Oct-35	5,317	71,028.24	Fixed	11.7500	12.0000	100.8398	98.4175	98.9134	2,000.000.00
FND 10021010Y	KE5000000766	24-Mar-11	22-Feb-24	5,378	16,828.46	Fixed	12.5000	12.2573	100.2455	100.3853	100.3853	4,000.000.00
FND 10021010Y	KE5000000543	28-Oct-11	06-Oct-35	5,317	71,028.24	Fixed	11.7500	12.2573	100.2455	100.3853	100.3853	4,000.000.00
FND 10021010Y	KE5000000766	24-Mar-11	22-Feb-24	5,378	16,828.46	Fixed	12.5000	12.2573	100.2455	100.3853	100.3853	4,000.000.00
FND 10021010Y												