

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE												March 19, 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												
TWO YEAR BONDS												
FND 1001107V	KE7000002217	12-Jan-21	09-Jun-23	861	55,860.26	Fixed		9.4860				100.2012
FIVE YEAR BONDS												
FND 1001612V	KE5000000548	29-Aug-18	18-Aug-23	31	19,544.04	Fixed		14.2484				100.2872
FND 1001613V	KE5000000107	29-Aug-18	18-Aug-23	31	24,395.39	Fixed		14.0806				100.2404
FND 1001614V	KE5000000436	29-Aug-18	20-Sep-23	185	23,001.05	Fixed		13.1149				100.0637
FND 10017110V	KE5000000124	29-Aug-18	22-Aug-23	301	29,599.15	Fixed		12.4658				99.9801
FND 10017115V	KE5000000784	29-Oct-17	11-Oct-22	177	26,714.16	Fixed		12.5176				100.6138
FND 1001810V	KE5000000116	29-Mar-18	29-Mar-23	771	30,790.35	Fixed		12.2895				100.0068
FND 1001813V	KE5000000942	25-Feb-18	18-Feb-23	1,067	46,082.22	Fixed		11.3049				100.1103
FND 10018135V	KE5000000106	13-Mar-18	18-Mar-23	1,144	39,201.46	Fixed		10.8728				100.0508
FND 1001815V	KE5000000266	16-Oct-18	09-Oct-24	1,361	45,012.00	Fixed		11.4928				100.0366
FND 1002010V	KE5000000547	11-May-20	01-May-25	1,509	35,121.68	Fixed		11.6670				100.0946
TEN YEAR BONDS												
FND 10012102V	KE2000000234	25-Jul-17	13-Jan-27	451	34,273.75	Fixed		12.7596				100.3362
FND 10013102V	KE2000000027	01-Jul-17	19-Jun-27	607	39,248.20	Fixed		12.3715				100.8377
FND 10014102V	KE2000000880	25-Mar-18	15-Jun-28	1,032	34,852.15	Fixed		12.1860				100.9411
FND 10016101V	KE5000000102	29-Aug-18	17-Aug-28	1,407	18,306.44	Fixed		11.0789				100.7326
FND 10017102V	KE5000000737	31-Jul-17	19-Jul-27	370	35,174.40	Fixed		12.9665				107.4402
FND 10018102V	KE5000000762	27-Aug-18	14-Aug-28	2,705	45,061.05	Fixed		12.0980	11.8990	104.9018	104.0148	100.0564
FND 10018107V	KE5000000863	25-Feb-18	12-Feb-28	2,887	67,555.29	Fixed		12.4386	102.2290	101.8990	101.0817	100.0000
FND 10018107V	KE5000000977	19-Apr-18	08-Apr-28	2,836	51,330.00	Fixed		12.3000				100.0000
FND 10018107V	KE5000000878	19-Aug-18	08-Aug-28	2,862	45,001.05	Fixed		11.5170				100.3633
FND 10018107V	KE5000000939	29-Mar-18	12-May-28	1,300	48,571.44	Fixed		12.2802				100.3730
FIFTEEN YEAR BONDS												
FND 10020110V	KE1000000140	30-Mar-20	01-Mar-35	361	3,400.00	Fixed		14.0000				100.8218
FND 10020110V	KE1000000132	25-Jul-20	06-Jul-35	641	34,482.02	Fixed		13.9000				100.0634
FND 10020110V	KE1000000130	24-Apr-20	07-Sep-35	599	32,559.10	Fixed		12.5000				100.8132
FND 10020110V	KE1000000148	31-Mar-20	13-May-35	729	34,739.80	Fixed		12.5000				100.7338
FND 10021010V	KE4000000138	26-Oct-20	01-Oct-35	1,208	11,552.45	Fixed		10.5000				100.4222
FND 10021010V	KE4000000130	29-Mar-20	10-Mar-35	1,402	27,430.46	Fixed		10.2000				100.2505
FND 10021010V	KE2000000158	25-Aug-11	08-Oct-35	1,725	24,832.61	Fixed		8.0000				93.9287
FND 10021010V	KE4000000170	45-Feb-11	06-Sep-37	2,692	51,031.00	Fixed		11.0000				98.4008
FND 10021010V	KE4000000178	24-Feb-11	07-Feb-38	2,618	49,164.11	Fixed		11.8200				98.1155
FND 10021010V	KE5000000432	28-May-18	08-May-38	4,434	49,254.85	Fixed		12.6500				101.3836
FND 10021010V	KE5000000879	26-Oct-18	03-Oct-38	5,081	26,864.16	Fixed		12.5800				100.8865
FND 10021010V	KE5000000930	26-Jul-18	05-Jul-38	4,479	50,803.04	Fixed		12.8571				100.3658
FND 10021010V	KE5000000134	13-Mar-18	24-Apr-38	4,234	49,643.18	Fixed		12.7340				99.9005
FND 10021010V	KE5000000132	29-Jul-18	10-Jul-38	4,881	50,522.46	Fixed		12.3400				100.1756
FND 10021010V	KE5000000718	23-Feb-20	10-Feb-35	5,071	50,861.00	Fixed		12.7500				100.3410
TWENTY YEAR BOND												
FND 10020102V	KE1000000140	30-Jul-20	05-Jul-40	2,836	36,145.10	Fixed		13.7500				99.9474
FND 10011020V	KE5000000178	30-Mar-11	08-Mar-32	1,889	33,852.87	Fixed		10.8000				100.2944
FND 10012020V	KE4000000384	26-Feb-11	01-Feb-32	2,435	46,406.48	Fixed		12.0000				100.0481
FND 10013020V	KE5000000178	26-Feb-11	01-Feb-32	2,435	46,406.48	Fixed		12.0000				100.0481
FND 10014020V	KE5000000434	26-Mar-18	01-Sep-38	5,685	12,781.20	Fixed		10.8000				97.0053
FND 10015020V	KE5000000138	26-Mar-18	01-Sep-38	5,685	12,781.20	Fixed		10.8000				97.0053
FND 10016020V	KE5000000434	26-Mar-18	01-Sep-38	5,685	12,781.20	Fixed		10.8000				97.0053
FND 10017020V	KE5000000434	26-Mar-18	01-Sep-38	5,685	12,781.20	Fixed		10.8000				97.0053
FND 10018020V	KE5000000434	26-Mar-18	01-Sep-38	5,685	12,781.20	Fixed		10.8000				97.0053
FND 10019020V	KE5000000434	26-Mar-18	01-Sep-38	5,685	12,781.20	Fixed		10.8000				97.0053
FND 10020102V	KE5000000434	26-Mar-18	01-Sep-38	5,685	12,781.20	Fixed		10.8000				97.0053
FND 10021020V	KE5000000434	26-Mar-18	01-Sep-38	5,685	12,781.20	Fixed		10.8000				97.0053
FND 10022020V	KE5000000434	26-Mar-18	01-Sep-38	5,685	12,781.20	Fixed		10.8000				97.0053
FND 10023020V	KE5000000434	26-Mar-18	01-Sep-38	5,685	12,781.20	Fixed		10.8000				97.0053
FND 10024020V	KE5000000434	26-Mar-18	01-Sep-38	5,685	12,781.20	Fixed		10.8000				97.0053
FND 10025020V	KE5000000434	26-Mar-18	01-Sep-38	5,685	12,781.20	Fixed		10.8000				97.0053
FND 10026020V	KE5000000434	26-Mar-18	01-Sep-38	5,685	12,781.20	Fixed		10.8000				97.0053
FND 10027020V	KE5000000434	26-Mar-18	01-Sep-38	5,685	12,781.20	Fixed		10.8000				97.0053
FND 10028020V	KE5000000434	26-Mar-18	01-Sep-38	5,685	12,781.20	Fixed		10.8000				97.0053
FND 10029020V	KE5000000434	26-Mar-18	01-Sep-38	5,685	12,781.20	Fixed		10.8000				97.0053
FND 10030020V	KE5000000434	26-Mar-18	01-Sep-38	5,685	12,781.20	Fixed		10.8000				97.0053
FND 10031020V	KE5000000434	26-Mar-18	01-Sep-38	5,685	12,781.20	Fixed		10.8000				97.0053
FND 10032020V	KE5000000434	26-Mar-18	01-Sep-38	5,685	12,781.20	Fixed		10.8000				97.0053
FND 10033020V	KE5000000434	26-Mar-18	01-Sep-38	5,685	12,781.20	Fixed		10.8000				97.0053
FND 10034020V	KE5000000434	26-Mar-18	01-Sep-38	5,685	12,781.20	Fixed		10.8000				97.0053
FND 10035020V	KE5000000434	26-Mar-18	01-Sep-38	5,685	12,781.20	Fixed		10.8000				97.0053
FND 10036020V	KE5000000434	26-Mar-18	01-Sep-38	5,685	12,781.20	Fixed		10.8000				97.0053
FND 10037020V	KE5000000434	26-Mar-18	01-Sep-38	5,685	12,781.20	Fixed		10.8000				97.0053
FND 10038020V	KE5000000434	26-Mar-18	01-Sep-38	5,685	12,781.20	Fixed		10.8000				97.0053
FND 10039020V	KE5000000434	26-Mar-18	01-Sep-38	5,685	12,781.20	Fixed		10.8000				97.0053
FND 10040020V	KE5000000434	26-Mar-18	01-Sep-38	5,685	12,781.20	Fixed		10.8000				97.0053
FND 10041020V	KE5000000434	26-Mar-18	01-Sep-38	5,685	12,781.20	Fixed		10.8000				97.0053
FND 10042020V	KE5000000434	26-Mar-18	01-Sep-38	5,685	12,781.20	Fixed		10.8000				97.0053
FND 10043020V	KE5000000434	26-Mar-18	01-Sep-38	5,685	12,781.20	Fixed		10.8000				97.0053
FND 10044020V	KE5000000434	26-Mar-18	01-Sep-38	5,685	12,781.20	Fixed		10.8000				97.0053
FND 10045020V	KE5000000434	26-Mar-18	01-Sep-38	5,685	12,781.20	Fixed		10.8000				97.0053
FND 10046020V	KE5000000434	26-Mar-18	01-Sep-38	5,685	12,781.20	Fixed		10.8000				97.0053
FND 10047020V	KE5000000434	26-Mar-18	01-Sep-38	5,685	12,781.20	Fixed		10.8000				97.0053
FND 10048020V	KE5000000434	26-Mar-18	01-Sep-38	5,685	12,781.20	Fixed		10.8000				97.0053
FND 10049020V	KE5000000434	26-Mar-18	01-Sep-38	5,685	12,781.20	Fixed		10.8000				97.0053
FND 10050020V	KE5000000434	26-Mar-18	01-Sep-38	5,685	12,781.20	Fixed		10.8000				97.0053
FND 10051020V	KE5000000434	26-Mar-18	01-Sep-38	5,685	12,781.20	Fixed		10.8000				97.0053
FND 10052020V	KE5000000434	26-Mar-18	01-Sep-38	5,685	12,781.20	Fixed		10.8000				97.0053
FND 10053020V	KE5000000434	26-Mar-18	01-Sep-38	5,685	12,781.20	Fixed		10.8000				97.0053
FND 10054020V	KE5000000434	26-Mar-18	01-Sep-38	5,685	12,781.20	Fixed		10.8000				97.0053
FND 10055020V	KE5000000434	26-Mar-18	01-Sep-38	5,685	12,781.20	Fixed		10.8000				97.0053
FND 10056020V	KE5000000434	26-Mar-18	01-Sep-38	5,685	12,781.20	Fixed		10.8000				97.0053
FND 10057020V	KE5000000434	26-Mar-18	01-Sep-38	5,685	12,781.20	Fixed		10.8000				97.0053
FND 10058020V	KE5000000434	26-Mar-18	01-Sep-38	5,685	12,781.20	Fixed		10.8000				97.0053
FND 10059020V	KE5000000434	26-Mar-18	01-Sep-38	5,685	12,781.20	Fixed		10.8000				97.0053
FND 10060020V	KE5000000434	26-Mar-18	01-Sep-38	5,685	12,781.20	Fixed		10.8000				97.0053
FND 10061020V	KE5000000434	26-Mar-18	01-Sep-38	5,685	12,781.20	Fixed		10.8000				97.0053
FND 10062020V	KE5000000434	26-Mar-18	01-Sep-38	5,685	12,781.20	Fixed		10.8000				