

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE													March 26, 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 (KES)	
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS ABOVE KES 50 MILLION													March 26, 2021
TWO YEAR BONDS													
FND 10011070		KE7000002217	12-Jan-21	09-Jun-23	854	55,860.26	Fixed		9.4860			100.2012	
FIVE YEAR BONDS													
FND 10011610		KE7000000468	25-Aug-18	18-Aug-23	26	19,544.04	Fixed		14.2484			100.2872	
FND 10011610		KE7000000107	25-Aug-18	18-Aug-23	118	24,395.30	Fixed		14.0806			100.2404	
FND 10011610		KE7000000436	26-Aug-18	20-Sep-23	179	23,051.05	Fixed		13.1140			100.1637	
FND 10011710		KE7000000124	26-Aug-17	22-Aug-20	310	29,599.15	Fixed		12.4658			99.9001	
FND 10011710		KE7000000784	23-Oct-17	11-Oct-20	179	26,714.10	Fixed		12.1176			100.6138	
FND 10011810		KE7000000018	26-Mar-18	26-Mar-21	729	30,790.35	Fixed		12.2890			100.0006	
FND 10011810		KE7000000942	25-Feb-18	18-Feb-20	1,060	46,082.22	Fixed		11.3040			100.1103	
FND 10011810		KE7000000106	13-Mar-18	16-Mar-20	1,137	38,201.40	Fixed		10.8728			101.7385	
FND 10011810		KE7000000206	16-Oct-18	09-Oct-20	1,304	45,012.00	Fixed		11.4926			103.0366	
FND 10011810		KE7000000947	11-Mar-20	05-May-21	1,501	50,121.88	Fixed		11.6670			103.6946	
TEN YEAR BONDS													
FND 10011810	Re-opened	KE7000000234	25-Aug-17	13-Jan-22	444	35,273.70	Fixed		12.7596			100.9362	
FND 10011810	Re-opened	KE7000000027	01-Jul-17	15-Jun-21	875	29,248.20	Fixed		12.3710			100.8377	
FND 10011810	Re-opened	KE7000000880	25-Mar-18	15-Jun-20	1,045	38,852.15	Fixed		12.1860			100.9411	
FND 10011810		KE7000000032	25-Aug-16	17-Aug-20	1,470	18,306.46	Fixed		12.0700			116.7326	
FND 10011810		KE7000000787	31-Jul-17	19-Jul-21	3,078	35,174.40	Fixed		12.9665			107.4402	
FND 10011810		KE7000000782	27-Aug-18	14-Aug-20	2,408	45,061.00	Fixed		12.0880			100.0146	
FND 10011810		KE7000000016	17-Oct-18	06-Oct-20	2,810	54,054.48	Fixed	12.1500	105.1895	101.6862		400,000,000.00	
FND 10011810		KE7000000019	17-Oct-18	06-Oct-20	2,810	54,034.48	Fixed		12.0260			100.0566	
FND 10011810		KE7000000063	24-Feb-18	12-Feb-20	2,400	47,550.28	Fixed		12.4380			100.9107	
FND 10011810		KE7000000063	25-Feb-18	12-Feb-20	2,400	47,550.28	Fixed		12.4380			100.9107	
FND 10011810		KE7000000877	19-Jul-18	08-Aug-20	2,300	51,330.00	Fixed		12.3000			100.8077	
FND 10011810		KE7000000879	19-Jul-18	08-Aug-20	3,000	45,005.00	Fixed		11.6170			104.3903	
FND 10011810		KE7000000959	20-Nov-19	12-Nov-21	3,103	49,222.41	Fixed		12.2800			103.7720	
FIFTEEN YEAR BONDS													
FND 10020110		KE7000000140	26-Apr-17	07-Mar-22	380	3,651.60	Fixed		14.5000			100.8610	
FND 10020110		KE7000000132	25-Jul-17	06-Jun-22	437	32,452.00	Fixed		13.0000			100.6930	
FND 10020110		KE7000000132	25-Jul-17	06-Jun-22	437	32,452.00	Fixed		13.5000			100.8126	
FND 10020110	Re-opened	KE7000000132	25-Jul-17	07-Jun-21	391	32,556.10	Fixed		13.0000			100.7110	
FND 10020110		KE7000000148	31-Mar-18	13-Mar-23	717	34,789.80	Fixed		12.0000			100.1991	
FND 10020110		KE7000000148	30-Oct-18	07-Oct-20	1,040	31,062.40	Fixed		12.5000			100.8227	
FND 10020110		KE7000000148	26-Mar-18	10-Mar-20	1,445	27,480.00	Fixed		12.0000			99.2626	
FND 10020110	Re-opened	KE7000000158	25-Jul-17	06-Oct-20	1,718	24,632.01	Fixed		13.0000			99.8207	
FND 10020110		KE7000000875	26-Jun-18	10-Sep-20	2,300	51,459.41	Fixed		13.0000			100.4506	
FND 10021310	Re-opened	KE7000000790	25-Feb-17	07-Feb-20	2,400	46,124.14	Fixed		11.2500			98.1163	
FND 10021310		KE7000000790	26-Mar-18	09-Mar-20	4,407	49,254.45	Fixed		12.0000			100.3006	
FND 10021310		KE7000000879	22-Oct-18	03-Oct-20	4,374	29,864.36	Fixed	12.7500	108.7705	101.2612	102,8860	190,000,000.00	
FND 10021310		KE7000000879	26-Jun-18	09-Sep-20	4,407	49,254.45	Fixed		12.0000			100.3006	
FND 10021310		KE7000000104	13-Mar-18	21-Apr-20	4,777	46,863.78	Fixed		12.7340			99.8005	
FND 10021310		KE7000000126	25-Jul-18	05-Feb-21	4,894	50,550.00	Fixed		12.2400			100.1785	
FND 10021310		KE7000000176	24-Feb-18	05-Feb-21	5,084	50,893.40	Fixed		12.7980			100.3410	
TWENTY YEAR BOND													
FND 10030110	Re-opened	KE7000000140	30-Jun-18	05-Jun-20	2,618	36,145.10	Fixed		13.7500			99.9474	
FND 10031010	Re-opened	KE7000000176	30-Mar-11	05-May-31	3,892	33,822.07	Fixed		10.0000			99.2446	
FND 10031010	Re-opened	KE7000000176	30-Mar-11	05-May-31	3,892	33,822.07	Fixed		12.0000			99.2446	
FND 10031010	Re-opened	KE7000000240	26-Nov-15	01-Feb-20	4,238	48,506.49	Fixed		12.0000			100.2389	
FND 10031010	Re-opened	KE7000000240	26-Nov-15	01-Feb-20	4,238	48,506.49	Fixed		12.0000			100.2389	
FND 10031010		KE7000000240	30-Jun-18	01-Sep-20	4,408	48,506.49	Fixed		12.0000			99.2025	
FND 10031010		KE7000000240	30-Jun-18	01-Sep-20	4,408	48,506.49	Fixed		12.0000			100.4854	
FND 10031010		KE7000000240	26-Mar-18	01-Mar-20	4,194	50,079.29	Fixed		12.0000			100.4854	
FND 10031010		KE7000000855	30-Jul-18	05-Jul-20	4,310	48,905.11	Fixed	13.0000	100.7937	98.6179	100.1568	100,000,000.00	
FND 10031010		KE7000000884	16-Apr-19	21-Mar-20	4,500	29,500.00	Fixed		12.8750			100.7021	
THIRTY YEAR BOND													
FND 10010110	Re-opened	KE7000000069	28-Jun-10	28-May-21	5,178	20,192.50	Fixed		11.2500			94.5886	
SEK 10011010		KE7000000132	28-Feb-11	21-Jan-21	7,241	28,144.70	Fixed		12.0000	12.5000	98.6829	97.8737	50,000,000.00
INFRASTRUCTURE BONDS													
IFB 10001100		KE4000000304	07-Oct-08	22-Nov-21	261	5,388.33	Fixed		10.0000			101.6126	
IFB 10011100		KE7000000242	03-Oct-11	18-Sep-21	998	11,739.00	Fixed		12.0000			100.4718	
IFB 10011100		KE7000000130	30-Mar-11	10-Sep-20	1,404	27,405.16	Fixed		10.0000			100.2320	
IFB 10011100		KE7000000110	27-Oct-11	10-Oct-20	2,038	27,405.06	Fixed		10.0000			100.2096	
IFB 10011100		KE7000000110	27-Oct-11	10-Oct-20	2,038	27,405.06	Fixed		10.0000			100.2096	
IFB 10011100		KE7000000110	14-Oct-11	06-Oct-20	1,347	26,110.04	Fixed		11.0000			100.1055	
IFB 10011100		KE7000000110	14-Oct-11	06-Oct-20	1,347	26,110.04	Fixed		11.0000			100.1055	
IFB 10011100		KE7000000183	30-Mar-11	15-Mar-27	2,100	51,192.20	Fixed		11.0000			99.8346	
IFB 10011100		KE7000000183	30-Mar-11	15-Mar-27	2,100	51,192.20	Fixed		11.0000			99.8346	
IFB 10011100		KE7000000183	30-Mar-11	15-Mar-27	2,100	51,192.20	Fixed		11.0000			101.6605	
IFB 10011100		KE7000000183	30-Mar-11	15-Mar-27	2,100	51,192.20	Fixed		11.0000			101.6605	
IFB 10011100		KE7000000183	30-Mar-11	15-Mar-27	2,100	51,192.20	Fixed		11.0000			101.6605	
IFB 10011100		KE7000000659	24-Oct-11	26-Oct-21	3,466	40,620.66	Fixed		12.0000			100.0860	
IFB 10011100		KE7000000660	27-Feb-11	12-Feb-20	2,400	14,300.40	Fixed		12.5000			100.3864	
IFB 10011100		KE7000000786	27-Jun-11	10-Jun-20	4,000	41,480.44	Fixed		12.0000			100.4801	
IFB 10011100		KE7000000880	26-Jan-18	10-Jan-23	4,308	41,164.00	Fixed		12.0000			100.4901	
IFB 10011100		KE7000000100	19-Mar-11	25-Oct-20	4,402	36,707.26	Fixed		11.5000			101.4534	
IFB 10011100		KE7000000786	26-Jun-11	22-Feb-20	3,308	16,820.45	Fixed		12.0000			99.1477	
IFB 10011100		KE7000000643	28-Oct-11	08-Oct-20	5,309	71,008.06	Fixed		11.7500			99.3501	
IFB 10020110		KE7000000663	03-Jul-10	26-Jun-20	45,347	19,475.46	Fixed	9.5000	104.0305	100.7803	100.7081	100,000,000.00	
IFB 10020110		KE7000000663	26-Aug-20	11-Aug-31	48,071	78,639.08	Fixed	10.5000	110.0000	100.4318	98.4738	98.7222	600,000,000.00
IFB 10021010		KE7000000124	26-Jun-17	05-Jun-21	50,045	81,092.02	Fixed	12.2570	111.4900	102.3072	101.1470	69,350,000.00	
BONDS SELL/BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS (BELOW KES 50 MILLION)													
FND 10011010		KE7000000117	18-Jun-11	09-Jun-21	893	55,860.26	Fixed		9.4860			100.2102	
FND 10011610		KE7000000107	25-Aug-18	18-Aug-23	118	24,395.30	Fixed		14.0806			100.2404	
FND 10011610		KE7000000436	26-Aug-18	20-Sep-23	178	23,051.05	Fixed		13.1140			100.1637	
FND 10011710		KE7000000124	26-Aug-17	22-Aug-20	310	29,599.15	Fixed		12.4658			99.9001	
FND 10011710	Re-opened	KE7000000784	23-Oct-17	11-Oct-20	179	26,714.10	Fixed		12.1176			100.6138	
FND 10011810		KE7000000018	26-Mar-18	26-Mar-21	729	30,790.35	Fixed		12.2890			100.0006	
FND 10011810		KE7000000942	25-Feb-18	18-Feb-20	1,060	46,082.22	Fixed		11.3040			100.1103	
FND 10011810		KE7000000106	13-Mar-18	16-Mar-20	1,137	38,201.40	Fixed		10.8728			101.7385	
FND 10011810		KE7000000206	16-Oct-18	09-Oct-20	1,304	45,012.00	Fixed		11.4926			103.0366	
FND 10011810		KE7000000947	11-Mar-20	05-May-21	1,501	50,121.88	Fixed		11.6670			103.6946	
FIFTEEN YEAR BONDS													
FND 10020110		KE7000000140	26-Apr-17	07-Mar-22	380	3,651.60	Fixed		14.5000			100.8610	
FND 10020110		KE7000000132	25-Jul-17	06-Jun-22	437	32,452.00	Fixed		13.0000			100.6930	
FND 10020110		KE7000000132	25-Jul-17	06-Jun-22	437	32,452.00	Fixed		13.5000			100.8126	
FND 10020110	Re-opened	KE7000000132	25-Jul-17	07-Jun-21	391	32,556.10	Fixed		13.0000			100.7110	
FND 10020110		KE7000000148	31-Mar-18	13-Mar-23	717	3							

