

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE													March 28, 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 (Kshs)	
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS ABOVE KES 50 MILLION													March 28, 2021
TWO YEAR BONDS													
FMD 1001107V	KE7000002217	12-Jan-21	09-Jun-21	671	55,860.28	Fixed	9.4860					100.2012	
FIVE YEAR BONDS													
FMD 1001610V	KE5000000468	29-Apr-18	18-Aug-21	271	19,544.04	Fixed	14.2484					100.2872	
FMD 2001610V	KE5000000107	29-Apr-18	18-Aug-21	112	24,390.39	Fixed	14.0806					100.2404	
FMD 3001610V	KE5000000436	29-Apr-18	20-Sep-21	175	23,051.05	Fixed	13.1149					100.0637	
FMD 1001710V	KE5000000744	29-Apr-17	22-Oct-21	3171	29,599.15	Fixed	12.4658					99.9801	
FMD 2001710V	KE5000000784	29-Oct-17	11-Oct-22	967	26,712.10	Fixed	12.5176					100.6138	
FMD 1001810V	KE5000000818	29-Mar-18	28-Mar-21	721	30,790.35	Fixed	12.2895					100.0066	
FMD 1001810V	KE5000000944	25-Feb-18	18-Feb-21	1,057	46,082.22	Fixed	11.3649					100.1103	
FMD 2001810V	KE5000000596	13-Mar-18	28-Mar-21	1,134	39,201.46	Fixed	12.0728					101.7285	
FMD 3001810V	KE5000000266	16-Oct-18	09-Oct-24	1,301	45,012.00	Fixed	11.4920					100.0366	
FMD 1002010V	KE5000000947	11-Mar-20	05-May-21	1,498	50,121.88	Fixed	11.6670	10.9604	108.0794	103.5811	103.6946	150,000,000.00	
TEN YEAR BONDS													
FMD 1001210V	KE5000000234	25-Apr-12	15-Jan-22	441	36,273.70	Fixed	12.7598					100.3362	
FMD 1001310V	KE5000000027	01-Jul-11	15-Jun-21	817	39,248.20	Fixed	12.3715					100.8377	
FMD 1001410V	KE5000000880	25-Mar-15	15-Jun-24	1,069	38,852.15	Fixed	12.1860					100.9411	
FMD 1001510V	KE5000000932	29-Apr-16	17-Aug-26	1,907	18,306.46	Fixed	13.0789					100.7525	
FMD 1001710V	KE5000000737	31-Jul-17	18-Jul-27	3,078	35,174.40	Fixed	12.9665					107.4402	
FMD 1001810V	KE5000000762	27-Aug-18	14-Aug-28	2,495	45,061.00	Fixed	12.0880	12.1000	104.0047	100.7849	100.0348	200,000,000.00	
FMD 2001810V	KE5000000816	17-Oct-18	06-Oct-28	2,807	54,054.48	Fixed	12.9005					100.0566	
FMD 1001910V	KE5000000863	25-Feb-19	12-Feb-29	2,877	67,505.29	Fixed	12.4386					100.8107	
FMD 1001910V	KE5000000877	19-Apr-19	08-Apr-29	2,806	51,300.00	Fixed	12.3000					100.0677	
FMD 3001910V	KE5000000879	19-Aug-19	08-Aug-29	3,692	45,001.00	Fixed	11.5170					100.3613	
FMD 4001910V	KE5000000959	29-Mar-19	12-Nov-29	1,100	68,321.44	Fixed	12.2802					101.3710	
FIFTEEN YEAR BONDS													
FMD 1002010V	KE1000000140	26-Mar-07	07-Mar-22	361	3,601.00	Fixed	11.5000					100.8218	
FMD 2002010V	KE1000000132	25-Jul-07	06-Jun-22	494	34,482.00	Fixed	11.9000					100.0634	
FMD 3002010V	KE1000000180	24-Aug-07	07-Sep-22	599	32,559.10	Fixed	12.2000					100.4132	
FMD 1000810V	KE1000000148	31-Mar-04	13-Mar-24	714	34,799.80	Fixed	12.9000					100.1591	
FMD 1000810V	KE4000000348	26-Oct-01	07-Oct-24	1,288	11,552.45	Fixed	10.5000					100.4222	
FMD 1002010V	KE5000000129	29-Mar-05	29-Mar-25	2,942	27,440.46	Fixed	12.2000					100.8564	
FMD 2001010V	KE2000000158	25-Apr-11	08-Oct-26	1,715	24,832.41	Fixed	9.0000					94.8027	
FMD 1001101V	KE5000000070	45-Feb-11	06-Sep-27	2,002	31,039.81	Fixed	11.0000					98.6208	
FMD 1001101V	KE5000000106	24-Feb-11	07-Feb-28	2,608	46,164.11	Fixed	11.8200					99.1155	
FMD 1001810V	KE5000000432	28-May-11	08-May-31	4,404	46,254.85	Fixed	12.0500					101.4036	
FMD 2001810V	KE5000000873	22-Oct-11	10-Oct-31	4,571	29,044.35	Fixed	12.5200					100.8411	
FMD 1002010V	KE5000000930	26-Jul-11	05-Jun-34	4,469	50,802.04	Fixed	12.8571	16.6373	100.5883	100.3331	100.3656	100,000,000.00	
FMD 2001810V	KE5000000134	13-Mar-12	01-Mar-32	4,179	49,643.18	Fixed	12.7340					99.9005	
FMD 1001810V	KE5000000128	29-Jul-12	10-Jul-34	4,801	50,826.26	Fixed	12.3400					100.1756	
FMD 1001910V	KE5000000718	23-Feb-20	10-Feb-31	5,081	50,861.00	Fixed	12.7500					100.3410	
TWENTY YEAR BONDS													
FMD 1000810V	KE1000000140	30-Jul-00	05-Jun-28	2,805	36,145.10	Fixed	11.7500					99.9474	
FMD 1001101V	KE5000000278	30-Mar-11	05-Mar-32	3,489	33,852.87	Fixed	12.0000					99.2944	
FMD 1001201V	KE5000000384	26-Jul-11	01-Sep-32	4,235	46,506.49	Fixed	12.0000					100.3249	
FMD 1001810V	KE5000000424	26-Jul-11	01-Sep-32	4,435	51,761.26	Fixed	12.4000					100.0563	
FMD 1001810V	KE5000000342	26-Jul-11	01-Sep-32	4,331	56,079.29	Fixed	13.2000					100.4854	
FMD 1001810V	KE5000000365	30-Jul-11	05-Jun-34	5,301	59,371.28	Fixed	13.2000					100.1624	
FMD 2001810V	KE5000000365	30-Jul-11	05-Jun-34	5,307	88,801.11	Fixed	13.2000	15.4500	100.5723	99.2877	99.6178	200,000,000.00	
FMD 1001810V	KE5000000365	30-Jul-11	05-Jun-34	5,307	88,801.11	Fixed	13.2000	15.4500	100.5715	99.6189	99.6178	100,000,000.00	
FMD 2001810V	KE5000000365	30-Jul-11	05-Jun-34	5,307	88,801.11	Fixed	13.2000	13.3000	100.2338	99.9489	99.6178	40,250,000.00	
FMD 1001810V	KE5000000984	15-Apr-19	21-Mar-31	6,566	23,560.05	Fixed	12.8720					100.1211	
TWENTY FIVE YEAR BONDS													
FMD 1001010V	KE4000000369	28-Jun-10	28-Mar-31	5,173	20,162.50	Fixed	11.2500					91.4541	
THIRTY YEAR BONDS													
SBF 1001130V	KE2000000135	28-Feb-11	21-Jan-47	7,238	26,144.70	Fixed	12.0000					97.3972	
INFRASTRUCTURE BONDS													
IFB 10000110V	KE4000000204	07-Dec-00	25-Nov-21	299	5,388.33	Fixed	12.0000					101.5126	
IFB 1001110V	KE5000000242	03-Oct-11	18-Sep-23	918	11,735.50	Fixed	12.0000					100.4810	
IFB 10011310V	KE5000000178	30-Sep-11	15-Sep-23	1,681	17,451.05	Fixed	12.0000					100.1319	
IFB 1001410V	KE4000000109	27-Oct-14	10-Oct-26	2,003	27,465.05	Fixed	11.0000					100.3996	
IFB 1001501V	KE5000000100	14-Jun-10	02-Oct-24	1,584	25,119.55	Fixed	11.0000					102.1055	
IFB 1001410V	KE5000000163	30-Jul-11	18-Mar-27	2,177	51,182.26	Fixed	11.0000	8.2100	100.0898	100.0651	100.0651	1,000,000.00	
IFB 1001601V	KE5000000454	23-Mar-11	14-May-26	1,505	36,303.20	Fixed	12.2000	11.1233	100.3443	100.0887	100.0887	12,000,000.00	
IFB 1001610V	KE5000000689	24-Oct-11	08-Oct-31	3,843	40,403.46	Fixed	12.0000	11.0000	100.8202	100.7751	100.3866	200,000,000.00	
IFB 1001710V	KE5000000689	27-Feb-11	14-Feb-29	2,877	14,330.46	Fixed	12.5000					100.0847	
IFB 1001710V	KE5000000689	27-Feb-11	14-Feb-29	1,300	41,440.46	Fixed	12.5000					100.4504	
IFB 1001810V	KE5000000689	29-Jul-11	05-Jun-31	4,305	41,188.80	Fixed	12.5000	11.4188	108.3037	108.1462	108.4901	53,250,000.00	
IFB 1001810V	KE5000000689	19-Mar-11	05-Jun-31	4,479	36,701.28	Fixed	12.5000					100.4504	
IFB 1001810V	KE5000000700	25-Mar-11	27-Feb-24	3,705	16,620.05	Fixed	12.2000					101.5477	
IFB 1001810V	KE5000000689	29-Oct-11	08-Oct-31	3,506	17,028.05	Fixed	11.7500	11.0000	103.8225	99.0111	99.3501	74,100,000.00	
IFB 1001810V	KE5000000689	29-Oct-11	08-Oct-31	3,506	17,028.05	Fixed	11.7500	11.0000	103.8225	99.0111	99.3501	100,000,000.00	
IFB 1001810V	KE5000000689	29-Oct-11	08-Oct-31	3,506	17,028.05	Fixed	11.7500	11.0000	103.8225	99.0111	99.3501	500,000,000.00	
IFB 1002010V	KE5000000420	15-Apr-20	05-Apr-26	47,470	74,397.29	Fixed	12.0000					100.0000	
IFB 1002010V	KE5000000683	03-Apr-20	25-Mar-26	45,387	18,275.46	Fixed	10.2000					100.7520	
IFB 10020110V	KE5000000684	24-Apr-20	11-Aug-21	48,871	78,639.89	Fixed	10.8000	11.0673	100.2304	99.1948	99.1948	250,000,000.00	
IFB 10020110V	KE5000000684	24-Apr-20	11-Aug-21	48,871	78,639.89	Fixed	10.8000	11.0000	100.5205	99.4724	99.4724	200,000,000.00	
IFB 1002110V	KE7000000124	25-Jul-17	05-Jun-37	50,005	81,052.62	Fixed	12.2570	11.9500	100.9486	100.8802	100.1801	200,000,000.00	
IFB 1002110V	KE7000000124	25-Jul-17	05-Jun-37	10,045	81,052.62	Fixed	12.2570	11.9500	100.3000	100.1788	100.1801	600,000,000.00	
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION													
FMD 1001107V	KE7000000217	12-Jan-21	09-Jun-21	671	55,860.28	Fixed	9.4860	7.7400	100.4496	100.2628	100.2012	1,200,000.00	
FMD 3001610V	KE5000000436	29-Apr-18	20-Sep-21	175	23,051.05	Fixed	13.1149	8.2700	100.4895	100.2303	100.0637	10,000,000.00	
FMD 2001710V	KE5000000784	29-Oct-17	11-Oct-22	967	26,712.10	Fixed	12.5176	8.3000	110.0889	100.5023	100.6138	5,700,000.00	
FMD 2001810V	KE5000000596	13-Mar-18	28-Mar-21	1,134	39,201.46	Fixed	12.0728	8.3000	100.7911	100.2631	100.0066	10,000,000.00	
FMD 1001710V	KE5000000744	29-Apr-17	22-Oct-21	3171	29,599.15	Fixed	12.4658	8.3000	100.7911	100.5023	100.6138	5,700,000.00	
FMD 2001710V	KE5000000784	29-Oct-17	11-Oct-22	967	26,712.10	Fixed	12.5176	8.3000	110.0889	100.5023	100.6138	5,700,000.00	
FMD 1001810V	KE5000000818	29-Mar-18	28-Mar-21	721	30,790.35	Fixed	12.2895	8.3000	100.7911	100.2631	100.0066	10,000,000.00	
FMD 1001810V	KE5000000944	25-Feb-18	18-Feb-21	1,057	46,082.22	Fixed	11.3649	8.3000	100.7911	100.2631	100.0066	10,000,000.00	
FMD 2001810V	KE5000000596	13-Mar-18	28-Mar-21	1,134	39,201.46	Fixed	12.0728	8.3000	100.7911	100.2631	100.0066	10,000,000.00	
FMD 3001810V	KE5000000266	16-Oct-18	09-Oct-24	1,301	45,012.00	Fixed	11.4920	8.3000	100.7911	100.2631	100.0066	10,000,000.00	
FMD 1002010V	KE5000000947	11-Mar-20	05-May-21	1,498	50,121.88	Fixed	11.6670	8.3000	100.7911	100.2631	100.0066	10,000,000.00	
FMD 1001210V	KE5000000234	25-Apr-12	15-Jan-22	441	36,273.70	Fixed	12.7598	8.3000	100.7				