

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE													August 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 (Ksh)		
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS ABOVE KES 50 MILLION													August 12, 2021	
TWO YEAR BONDS														
FND 10011070	KE7000002217	11-Jan-21	09-Jan-23	915	55,860.26	Fixed		9.4960				102.8125		
FIVE YEAR BONDS														
FND 30011070	KE7000000848	26-Dec-18	26-Sep-23	378	23,651.05	Fixed			15.1120			102.5937		
FND 10011071	KE7000000744	26-Aug-17	22-Aug-22	375	28,699.15	Fixed			12.6400			104.4982		
FND 20011071	KE7000000764	23-Oct-17	17-Oct-22	431	20,712.95	Fixed			12.5170	8.9500	108.3029	104.3884	175,000,000.00	
FND 10011072	KE7000000816	26-Mar-18	20-Mar-23	365	30,756.35	Fixed						105.0701		
FND 10011073	KE7000000847	23-Feb-18	19-Feb-23	361	45,682.22	Fixed			11.3900			103.5191		
FND 20011073	KE7000000896	13-Mar-18	09-Mar-23	365	39,401.46	Fixed			12.8120			102.8070		
FND 30011073	KE7000000766	16-Dec-18	09-Dec-23	1,215	46,612.00	Fixed			11.6800			103.6203		
FND 10011074	KE7000000947	11-Mar-20	09-Mar-25	1,362	30,121.81	Fixed			11.6670			105.0603		
TEN YEAR BONDS														
FND 10011079	KE7000000238	25-Jun-15	15-Jun-25	365	35,273.25	Fixed			12.7000			105.6869		
FND 10011079	KE7000000607	01-Jul-15	15-Jun-25	475	39,458.00	Fixed			9.2500	106.9547	105.1874	105.6778	234,500,000.00	
FND 10011079	KE7000000880	25-Mar-18	15-Jun-23	386	35,852.15	Fixed			12.1900	105.8647	105.0616	104.9797	200,000,000.00	
FND 10011079	KE7000000929	29-Sep-18	17-Aug-23	1,821	19,306.45	Fixed						101.9079		
FND 10011079	KE7000000732	31-Jul-17	19-Jul-27	2,367	36,174.90	Fixed			12.9800			106.7815		
FND 10011079	KE7000000812	27-Aug-18	16-Aug-23	2,038	60,864.00	Fixed			11.5500			103.5203		
FND 20011079	KE7000000926	17-Dec-18	04-Dec-23	2,671	54,054.09	Fixed			12.5000			102.6450		
FND 10011079	KE7000000863	25-Feb-18	12-Feb-23	2,751	67,505.29	Fixed			12.4300			102.1212		
FND 20011079	KE7000000877	15-Apr-18	02-Apr-23	2,700	51,300.00	Fixed			11.9000			101.1880		
FND 30011079	KE7000000870	19-Aug-18	09-Aug-23	2,376	45,005.00	Fixed			11.5170			101.3693		
FND 40011079	KE7000000669	28-Nov-15	15-Jun-23	3,014	69,622.44	Fixed						101.4088		
FIFTEEN YEAR BONDS														
FND 10011079	KE7000000146	26-Mar-07	07-Mar-23	202	3,654.00	Fixed			14.9000			104.2728		
FND 20011079	KE7000000132	25-Jun-07	06-Jun-22	208	32,462.00	Fixed			13.9000			105.6632		
FND 10011079	KE7000000260	28-Nov-07	07-Nov-22	252	32,959.10	Fixed			12.9000			102.8929		
FND 100011079	KE7000000148	31-Mar-08	13-Mar-23	375	34,799.80	Fixed			8.9500	110.2796	105.1385	105.0514	96,000,000.00	
FND 10001079	KE7000000346	20-Oct-08	07-Oct-23	1,192	31,602.48	Fixed						100.6338		
FND 10011079	KE7000000350	29-Mar-09	16-Mar-23	1,306	27,403.00	Fixed						100.2713		
FND 10011079	KE7000000158	25-Apr-11	08-Dec-26	1,579	24,532.61	Fixed			9.9000			83.6266		
FND 10011079	KE7000000159	26-Sep-11	06-Sep-27	2,375	81,851.44	Fixed						81.8191		
FND 10011079	KE7000000290	25-Feb-11	07-Feb-28	2,370	49,124.18	Fixed			11.9000			86.4173		
FND 10011079	KE7000000369	29-Jun-11	10-Aug-24	2,435	66,103.06	Fixed						100.1369		
FND 10011079	KE7000000352	28-Mar-11	05-Mar-23	2,498	76,457.48	Fixed			12.6000			101.4248		
FND 10011079	KE7000000379	22-Oct-11	03-Oct-31	4,436	29,065.36	Fixed			12.7000			101.2432		
FND 10011079	KE7000000349	26-Jun-10	05-Jun-23	4,530	60,600.08	Fixed			12.7400			100.8808		
FND 10011079	KE7000000154	13-May-10	24-Sep-34	4,438	64,147.07	Fixed			12.7400			100.7915		
FND 10011079	KE7000000138	26-Jul-10	13-Jul-34	4,715	50,552.00	Fixed			12.6800			101.2623		
FND 10001079	KE7000000218	25-Feb-01	05-Feb-31	4,925	50,883.00	Fixed			12.7900	12.7000	106.3389	100.0280	400,000,000.00	
TWENTY YEAR BONDS														
FND 10001079	KE7000000149	30-Jun-01	06-Jun-23	2,489	38,165.10	Fixed			13.7000			106.4854		
FND 10011079	KE7000000276	30-Mar-11	05-Mar-31	3,933	33,622.07	Fixed			13.0000			85.9731		
FND 10011079	KE7000000364	26-Nov-11	01-Nov-31	4,089	56,884.79	Fixed			12.0000			87.6801		
FND 10011079	KE7000000351	26-Nov-11	01-Sep-38	5,489	12,761.20	Fixed						87.0033		
FND 10011079	KE7000000335	26-Mar-11	01-Mar-38	5,495	49,079.39	Fixed			13.0000			100.2075		
FND 10011079	KE7000000365	30-Jul-18	05-Jul-38	6,171	86,805.11	Fixed			13.0000			100.6689		
FND 10011079	KE7000000364	15-Apr-19	21-Apr-39	6,430	66,008.45	Fixed			13.1750	102.2175	97.9029	100.7756	61,750,000.00	
THIRTY YEAR BOND														
FND 10011079	KE7000000369	26-Jun-11	28-May-36	5,937	20,192.00	Fixed						86.7600		
FND 10011079	KE7000000365	26-Jun-11	28-May-36	5,937	20,192.00	Fixed						86.7600		
FND 10021079	KE7000000362	10-Mar-21	08-Apr-46	89571	66,458.15	Fixed			13.4850	106.2022	103.1364	102.2715	200,000,000.00	
FND 10021079	KE7000000362	10-Mar-21	08-Apr-46	89571	66,458.15	Fixed			13.4850	106.2022	103.1364	102.2715	200,000,000.00	
INFRASTRUCTURE BONDS														
SBF 10011070	KE7000000210	28-Feb-11	21-Jan-47	7,702	26,144.70	Fixed			12.0000			91.1930		
CORPORATE BONDS														
CHB 20001070	KE7000000242	07-Dec-08	22-Nov-21	150	5,389.33	Fixed			12.0000			101.5138		
FB 10011070	KE7000000242	03-Oct-11	18-Sep-25	787	11,725.80	Fixed			11.7500			102.4605		
FB 10011070	KE7000000310	30-Sep-11	15-Sep-25	1,485	27,805.35	Fixed			11.0000			101.3484		
FB 10011070	KE7000000318	27-Oct-11	03-Oct-28	1,887	37,545.86	Fixed			11.5000			105.5687		
FB 10011070	KE7000000410	14-Dec-11	03-Dec-24	1,208	25,119.05	Fixed			11.0000			103.8937		
FB 10011070	KE7000000383	30-Mar-11	10-Mar-27	2,081	51,102.20	Fixed			13.0000			101.1091		
FB 10011070	KE7000000454	23-Mar-11	13-Mar-27	1,989	29,456.46	Fixed			13.0000			101.8149		
FB 10011070	KE7000000459	26-Oct-11	06-Oct-31	3,707	45,020.05	Fixed			13.0000			101.2001		
FB 10011070	KE7000000460	27-Feb-11	17-Feb-28	2,761	14,336.46	Fixed			12.0000			100.8602		
FB 10011070	KE7000000788	27-Nov-11	18-Nov-24	1,198	41,469.45	Fixed			11.8900			105.0127		
FB 10011070	KE7000000833	29-Jun-11	19-Jun-23	4,169	41,184.60	Fixed			11.8900			105.0127		
FB 10011070	KE7000000839	19-Mar-11	20-Oct-38	8,203	36,797.20	Fixed			12.0000	7.7600	108.2471	105.8515	103.1124	800,000.00
FB 10001070	KE7000000839	19-Mar-11	20-Oct-38	8,203	36,797.20	Fixed			11.8900	10.8414	108.6909	105.0470	105.0470	10,000,000.00
FB 10011070	KE7000000543	26-Oct-11	05-Oct-35	5,179	71,603.05	Fixed			10.9500	101.8098	101.8098	105.5470	5,000,000.00	
FB 10001070	KE7000000430	15-Apr-11	03-Apr-29	2,790	74,397.29	Fixed			12.0000	102.8623	102.8623	100.5470	10,000,000.00	
FB 10021070	KE7000000863	15-Apr-11	24-May-29	1,747	19,475.46	Fixed			12.0000	101.1118	101.1118	102.2715	4,000,000.00	
FB 10021070	KE7000000445	26-Apr-11	11-Apr-31	3,451	78,439.09	Fixed			12.0000	101.4949	101.4949	105.6812	3,000,000.00	
FB 10021070	KE7000000445	26-Apr-11	11-Apr-31	3,451	78,439.09	Fixed			12.0000	101.4949	101.4949	105.6812	3,000,000.00	
FB 10021070	KE7000000445	26-Apr-11	11-Apr-31	3,451	78,439.09	Fixed			12.0000	101.4949	101.4949	105.6812	3,000,000.00	
FB 10021070	KE7000000445	26-Apr-11	11-Apr-31	3,451	78,439.09	Fixed			12.0000	101.4949	101.4949	105.6812	3,000,000.00	
FB 10021070	KE7000000445	26-Apr-11	11-Apr-31	3,451	78,439.09	Fixed			12.0000	101.4949	101.4949	105.6812	3,000,000.00	
FB 10021070	KE7000000445	26-Apr-11	11-Apr-31	3,451	78,439.09	Fixed			12.0000	101.4949	101.4949	105.6812	3,000,000.00	
FB 10021070	KE7000000445	26-Apr-11	11-Apr-31	3,451	78,439.09	Fixed			12.0000	101.4949	101.4949	105.6812	3,000,000.00	
FB 10021070	KE7000000445	26-Apr-11	11-Apr-31	3,451	78,439.09	Fixed			12.0000	101.4949	101.4949	105.6812	3,000,000.00	
FB 10021070	KE7000000445	26-Apr-11	11-Apr-31	3,451	78,439.09	Fixed			12.0000	101.4949	101.4949	105.6812	3,000,000.00	
FB 10021070	KE7000000445	26-Apr-11	11-Apr-31	3,451	78,439.09	Fixed			12.0000	101.4949	101.4949	105.6812	3,000,000.00	
FB 10021070	KE7000000445	26-Apr-11	11-Apr-31	3,451	78,439.09	Fixed			12.0000	101.4949	101.4949	105.6812	3,000,000.00	
FB 10021070	KE7000000445	26-Apr-11	11-Apr-31	3,451	78,439.09	Fixed			12.0000	101.4949	101.4949	105.6812	3,000,000.00	
FB 10021070	KE7000000445	26-Apr-11	11-Apr-31	3,451	78,439.09	Fixed			12.0000	101.4949	101.4949	105.6812	3,000,000.00	
FB 10021070	KE7000000445	26-Apr-11	11-Apr-31	3,451	78,439.09	Fixed			12.0000	101.4949	101.4949	105.6812	3,000,000.00	
FB 10021070	KE7000000445	26-Apr-11	11-Apr-31	3,451	78,439.09	Fixed			12.0000	101.4949	101.4949	105.6812	3,000,000.00	
FB 10021070	KE7000000445	26-Apr-11	11-Apr-31	3,451	78,439.09	Fixed			12.0000	101.4949	101.4949	105.6812	3,000,000.00	
FB 10021070	KE7000000445	26-Apr-11	11-Apr-31	3,451	78,439.09	Fixed			12.0000	101.4949	101.4949	105.6812	3,000,000.00	
FB 10021070	KE7000000445	26-Apr-11	11-Apr-31	3,451	78,439.09	Fixed			12.0000	101.4949	101.4949	105.6812	3,000,000.00	
FB 10021070	KE7000000445	26-Apr-11	11-Apr-31	3,451	78,439.09	Fixed			12.0000	10				