

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE												August 16, 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													
TWO YEAR BONDS													
FD 1001107V	KE700000217	11-Jan-21	09-Jun-21	911	55.869.26	Fixed		9.4990				102.8125	
FIVE YEAR BONDS													
FD 1001107.5V	KE500000849	26-Aug-18	26-Sep-21	36	25.601.26	Fixed		11.1126				102.5937	
FD 1001107.5V	KE500000744	26-Aug-17	22-Aug-22	371	25.599.15	Fixed		12.4990				104.5992	
FD 1001107.5V	KE500000764	23-Oct-17	17-Oct-22	427	25.712.15	Fixed		12.6175				104.6265	
FD 1001107.5V	KE500000816	26-Mar-18	26-Mar-21	361	30.755.15	Fixed		12.6990				105.0711	
FD 1001107.5V	KE500000844	23-Feb-18	19-Feb-21	317	45.082.22	Fixed		11.3990				103.6027	
FD 1001107.5V	KE500000196	13-Mar-18	19-Mar-21	391	39.871.42	Fixed		10.7121				102.8775	
FD 1001107.5V	KE500000076	16-Sep-18	09-Dec-21	1,211	46.612.00	Fixed		11.6992				103.6233	
FD 1001107.5V	KE500000947	11-Mar-20	09-May-21	1,359	30.721.98	Fixed		11.6675				105.0693	
TEN YEAR BONDS													
FD 1001107V	KE500000238	25-Jan-17	13-Jan-22	361	35.273.25	Fixed		12.7590				105.6959	
FD 1001107V	KE500000007	01-Jul-17	13-Jan-22	672	35.828.25	Fixed		12.7175				105.6175	
FD 1001107V	KE500000880	25-Mar-18	15-Jun-21	392	35.832.15	Fixed		12.1900				105.0616	
FD 1001107V	KE500000029	29-Aug-17	17-Feb-22	1,527	19.306.45	Fixed		15.2990				115.0779	
FD 1001107V	KE500000742	31-Jul-17	19-Jul-22	2,369	36.174.90	Fixed		12.9990				106.7915	
FD 1001107V	KE500000872	27-Aug-17	16-Aug-21	2,038	40.866.00	Fixed		12.6990				103.5209	
FD 1001107V	KE500000916	17-Dec-18	04-Dec-21	2,067	54.054.09	Fixed		12.5000				102.6450	
FD 1001107V	KE500000863	24-Feb-18	12-Feb-21	2,737	47.555.29	Fixed		12.6490				103.1212	
FD 1001107V	KE500000877	15-Apr-18	02-Apr-21	2,796	51.350.05	Fixed		12.3900				101.1890	
FD 1001107V	KE500000879	19-Aug-18	09-Aug-21	2,812	45.005.05	Fixed		11.6175				104.3693	
FD 1001107V	KE500000669	28-Nov-17	12-Nov-21	3,170	49.222.44	Fixed		12.2900				101.4099	
FIFTEEN YEAR BONDS													
FD 1001107V	KE100000146	26-Mar-07	07-Mar-22	293	3.651.00	Fixed		14.5000				104.2729	
FD 1001107V	KE100000132	25-Jun-07	06-Jun-22	294	32.601.00	Fixed		13.5000				105.6532	
FD 1001107V	KE100000130	26-Aug-07	07-Feb-22	298	32.595.15	Fixed		12.9000				103.8929	
FD 1001107V	KE100000148	31-Mar-08	13-Mar-22	371	34.799.25	Fixed		12.9000				105.1099	
FD 1001107V	KE500000046	20-Oct-08	07-Oct-21	1,168	31.652.46	Fixed		12.9000				105.6338	
FD 1001107V	KE500000030	29-Mar-10	19-Mar-21	1,392	27.403.90	Fixed		13.2000				102.7213	
FD 1001107V	KE500000158	29-Apr-11	08-Dec-21	1,575	24.532.61	Fixed		12.9000				103.6296	
FD 1001107V	KE500000152	24-Sep-11	06-Sep-22	2,312	81.851.44	Fixed		11.9000				101.8191	
FD 1001107V	KE500000070	25-Feb-11	07-Feb-21	2,368	49.124.18	Fixed		11.2000				106.4173	
FD 1001107V	KE500000089	29-Apr-11	10-Apr-21	2,429	46.103.06	Fixed		12.0000				103.1599	
FD 1001107V	KE500000042	29-Mar-11	03-Mar-21	2,494	76.497.48	Fixed		12.6000				107.2438	
FD 1001107V	KE500000879	22-Oct-11	03-Oct-21	4,431	29.065.35	Fixed		12.7500				101.2452	
FD 1001107V	KE500000049	26-Jul-11	09-Jul-21	4,589	60.600.88	Fixed		12.6923				105.8898	
FD 1001107V	KE500000114	13-May-12	24-Apr-21	4,634	64.147.27	Fixed		12.7490				103.7915	
FD 1001107V	KE500000138	26-Jul-12	10-Jul-21	4,711	50.552.65	Fixed		12.3000				102.9213	
FD 1001107V	KE500000218	25-Feb-20	05-Feb-21	4,921	50.893.00	Fixed		12.7590				103.3484	
TWENTY YEAR BONDS													
FD 1001107V	KE100000149	30-Jun-08	05-Jun-23	2,495	36.165.12	Fixed		13.7500				106.4954	
FD 1001107V	KE500000276	30-Mar-11	05-May-21	2,549	33.622.27	Fixed		10.9000				85.9771	
FD 1001107V	KE500000044	26-Jul-11	01-Sep-21	4,096	56.884.79	Fixed		12.9000				107.6901	
FD 1001107V	KE500000051	26-Aug-11	01-Sep-21	4,495	12.761.25	Fixed		14.0000				127.0031	
FD 1001107V	KE500000055	26-Aug-11	01-Sep-21	5,011	49.079.29	Fixed		13.2000				107.2075	
FD 1001107V	KE500000865	30-Jul-18	05-Jul-21	6,397	86.905.11	Fixed		13.2000				100.6989	
FD 1001107V	KE500000094	15-Apr-19	21-Mar-21	8,426	66.006.45	Fixed		12.6735				85.0757	
THIRTY YEAR BONDS													
FD 1001107V	KE500000069	26-Jul-11	28-May-21	5,933	25.192.26	Fixed		11.2000				86.7620	
FD 1001107V	KE500000064	25-Jul-11	25-Mar-21	7,929	66.258.15	Fixed		13.4000				105.6913	
FD 1001107V	KE700000045	10-Mar-21	09-Apr-26	89,071	14.246.15	Fixed		13.9098	134.7300	106.3096	103.1798	100,000,000.00	
FD 1001107V	KE700000046	10-Mar-21	09-Apr-26	89,071	14.246.15	Fixed		13.9098	134.7304	106.3098	103.1797	45,000,000.00	
INFRASTRUCTURE BONDS													
SB 1001107V	KE2000000215	28-Feb-17	21-Jan-21	7,098	26.144.72	Fixed		12.0000				91.1930	
BONDS SELL/BUY BACK TRANSACTIONS													
FD 2000012V	KE400000024	07-Dec-08	22-Dec-21	98	5.389.33	Fixed		12.0000				101.5138	
FB 1001107V	KE500000042	03-Oct-11	19-Sep-21	789	11.725.80	Fixed		12.0000				102.7864	
FB 1001107V	KE500000010	30-Sep-11	15-Sep-21	1,491	22.805.35	Fixed		12.0000				101.3484	
FB 1001107V	KE500000139	27-Oct-11	03-Oct-21	1,893	27.045.95	Fixed		13.0000				105.5688	
FB 1001107V	KE500000100	14-Dec-11	03-Dec-21	1,204	25.119.58	Fixed		11.0000				103.8937	
FB 1001107V	KE500000083	23-Mar-11	13-Mar-21	2,037	51.192.25	Fixed		11.0000				104.1991	
FB 1001107V	KE500000854	23-Mar-11	13-Mar-21	1,996	29.456.46	Fixed		12.9000				105.8149	
FB 1001107V	KE500000869	24-Oct-11	06-Oct-21	3,733	45.020.68	Fixed		12.0000				104.2041	
FB 1001107V	KE500000880	27-Feb-12	12-Feb-21	2,737	14.326.42	Fixed		12.9000				105.6792	
FB 1001107V	KE500000784	27-Nov-12	19-Nov-21	1,195	41.469.45	Fixed		12.9000				106.0594	
FB 1001107V	KE500000893	29-Jan-13	19-Jan-21	4,195	41.184.66	Fixed		12.9000				107.5271	
FB 1001107V	KE500000019	19-Mar-13	25-Oct-21	8,279	36.797.20	Fixed		11.9000				106.0127	
FB 1001107V	KE500000049	26-Mar-13	25-Oct-21	8,279	36.797.20	Fixed		12.9000				107.2728	
FB 1001107V	KE500000544	26-Oct-13	05-Oct-21	5,196	71.605.05	Fixed		11.7500				85.6507	
FB 1001107V	KE500000830	15-Apr-13	05-Apr-21	2,796	74.397.29	Fixed		10.9000				100.5475	
FB 1001107V	KE500000863	15-Apr-13	25-Apr-21	1,793	19.274.46	Fixed		12.9000				111.1123	
FB 1001107V	KE500000845	10-Mar-21	11-Apr-21	1,647	78.639.09	Fixed		10.9000	114.6190	104.6945	104.1441	100,000,000.00	
FB 1001107V	KE700000045	25-Mar-21	25-Apr-27	5,421	81.652.22	Fixed		12.2575	114.6650	102.8127	101.7366	500,000,000.00	
FB 1001107V	KE700000046	12-Apr-21	21-Mar-23	6,426	81.941.03	Fixed		12.6975	114.6650	102.8127	101.7366	500,000,000.00	
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION													
FD 1001107V	KE500000742	31-Jul-17	19-Jul-22	2,369	36.174.40	Fixed		12.9990	114.8300	105.4814	104.7324	106.7915	1,000,000.00
FD 1001107V	KE500000849	26-Aug-18	26-Sep-21	310	49.222.44	Fixed		12.9990	12.0000	105.2864	105.6338	105.6338	5,000,000.00
FD 1001107V	KE500000846	26-Oct-18	07-Oct-21	1,168	31.652.46	Fixed		12.9990	12.0000	105.2864	105.6338	105.6338	5,000,000.00
FD 1001107V	KE500000844	23-Feb-18	19-Feb-21	317	45.082.22	Fixed		12.9990	12.0000	105.2864	105.6338	105.6338	5,000,000.00
FD 1001107V	KE500000879	22-Oct-18	03-Oct-21	4,431	29.065.35	Fixed		12.9990	12.0000	105.2864	105.6338	105.6338	5,000,000.00
FD 1001107V	KE500000158	29-Apr-11	08-Dec-21	1,575	24.532.61	Fixed		12.9990	12.0000	105.2864	105.6338	105.6338	5,000,000.00
FD 1001107V	KE500000152	24-Sep-11	06-Sep-22	2,312	81.851.44	Fixed		12.9990	12.0000	105.2864	105.6338	105.6338	5,000,000.00
FD 1001107V	KE500000070	25-Feb-11	07-Feb-21	2,368	49.124.18	Fixed		12.9990	12.0000	105.2864	105.6338	105.6338	5,000,000.00
FD 1001107V	KE500000089	29-Apr-11	10-Apr-21	2,429	46.103.06	Fixed		12.9990	12.0000	105.2864	105.6338	105.6338	5,000,000.00
FD 1001107V	KE500000042	29-Mar-11	03-Mar-21	2,494	76.497.48	Fixed		12.9990	12.0000	105.2864	105.6338	105.6338	5,000,000.00
FD 1001107V	KE500000879	22-Oct-11	03-Oct-21	4,431	29.065.35	Fixed		12.9990	12.0000	105.2864	105.6338	105.6338	5,000,000.00
FD 1001107V	KE500000049	26-Jul-11	09-Jul-21	4,589	60.600.88	Fixed		12.9990	12.0000	105.2864	105.6338	105.6338	5,000,000.00
FD 1001107V	KE500000114	13-May-12	24-Apr-21	4,634	64.147.27	Fixed		12.9990	12.0000	105.2864	105.6338	105.6338	5,000,000.00
FD 1001107V	KE500000138	26-Jul-12	10-Jul-21	4,711	50.552.65	Fixed		12.9990	12.0000	105.2864	105.6338	105.6338	5,000,000.00
FD 1001107V	KE500000218	25-Feb-20	05-Feb-21	4,921	50.893.00	Fixed		12.9990	12.0000	105.2864	105.6338	105.6338	5,000,000.00
CORPORATE BONDS													
CHANCE BANK FIXED RATE MEDIUM TERM													
CHB FD 0000000004-13	KE500000104	10-Jun-11	01-Jun-22	290	4,822.40	FIXED		13.5000				100.0000	
REAL ESTATE MEDIUM TERM NOTE													
REDFM 0000000006-13	KE500000105	10-Jun-11	28-Feb-22	196	1,287.10	VARIABLE	8.18 (RPI) + 1.00%					91.0000	
REDFM 0000000007-13	KE500000102	10-Jun-11	24-Jun-23	234	1,036.00	VARIABLE	8.18 (RPI) + 1.00%					91.5.	