

BONDS LISTED AT THE NAROBARI SECURITIES EXCHANGE													August 29, 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 (Kshs)		
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS ABOVE KES 50 MILLION													August 29, 2021	
TWO YEAR BONDS														
FND 1001010Y	KE700000217	11-Jan-17	09-Jan-21	907	25,660.26			Fixed	9.4960	8.7900	101.8004	100.8770	102.8125	110,000,000.00
FIVE YEAR BONDS														
FND 3001015Y	KE700000049	26-Sep-10	26-Sep-21	371	23,651.04			Fixed					102.3937	102.3937
FND 1001017.5Y	KE700000074M	26-Aug-17	22-Aug-22	367	29,599.15			Fixed					104.4992	104.4992
FND 400117.5Y	KE700000176	23-Oct-17	17-Oct-22	603	20,124.10			Fixed					103.1710	103.1710
FND 1001018.5Y	KE700000016	26-Mar-10	20-Mar-21	377	30,750.26			Fixed					103.0701	103.0701
FND 1001018.5Y	KE700000047	23-Feb-10	19-Feb-20	313	65,082.22			Fixed	11.3098				103.0007	103.0007
FND 2001018.5Y	KE700000106	13-Mar-10	09-Mar-20	395	39,401.46			Fixed	10.7020				102.9070	102.9070
FND 3001018.5Y	KE700000056	16-Mar-10	09-Dec-20	1,207	46,612.60			Fixed	11.6662				103.6203	103.6203
FND 1002019Y	KE700000047	11-May-10	09-May-21	1,304	30,121.88			Fixed	11.6072	10.4800	106.9887	103.0884	105.5209	100,000,000.00
FND 1002019Y	KE700000047	11-May-10	09-May-21	1,304	30,121.88			Fixed	11.6072	10.4200	106.9985	103.7292	105.4232	500,000,000.00
TEN YEAR BONDS														
FND 1001010Y	KE7000000206	25-Jun-12	13-Jun-22	267	35,273.72			Fixed					104.0096	104.0096
FND 1001010Y	KE7000000637	01-Jul-11	19-Jun-21	698	36,249.20			Fixed					102.4973	102.4973
FND 1001010Y	KE7000000993	25-Mar-11	15-Jun-21	873	39,402.15			Fixed					100.0704	100.0704
FND 1001010Y	KE7000000329	26-Aug-10	17-Aug-20	1,829	18,306.45			Fixed	10.0996				115.0078	115.0078
FND 1001010Y	KE7000001737	31-Jul-11	15-Jul-21	2,108	36,116.46			Fixed					106.7018	106.7018
FND 1001010Y	KE7000000792	27-Aug-10	14-Aug-20	2,051	40,564.06			Fixed	12.6960				110.2401	110.2401
FND 2001010Y	KE700000010	17-Dec-10	04-Dec-20	1,403	54,031.49			Fixed	12.9200				102.6450	102.6450
FND 1001010Y	KE7000000653	24-Feb-11	12-Feb-21	2,720	67,550.26			Fixed	12.6480				102.1212	102.1212
FND 2001010Y	KE700000087	19-Apr-10	06-Apr-20	2,792	51,320.05			Fixed	12.3000				101.1885	101.1885
FND 3001010Y	KE7000000476	19-Apr-10	09-Aug-20	2,308	40,000.06			Fixed	11.5172				104.3003	104.3003
FND 4001010Y	KE7000000689	20-Nov-10	12-Nov-21	3,006	69,222.41			Fixed	12.2800	12.1200	103.7483	100.7795	100.7795	1,100,000,000.00
FIFTEEN YEAR BONDS														
FND 1002015Y	KE7000001345	20-Mar-07	07-Mar-22	199	3,650.60			Fixed	14.5000				104.2729	104.2729
FND 1002015Y	KE7000001352	20-Mar-07	07-Mar-22	286	32,460.00			Fixed	13.5000				103.6632	103.6632
FND 1002015Y	KE7000001365	20-Mar-07	07-Mar-22	693	30,606.15			Fixed	12.0000				103.8009	103.8009
FND 1002015Y	KE7000001420	31-Mar-08	13-Mar-21	379	34,739.86			Fixed	12.0000				103.1008	103.1008
FND 1002015Y	KE7000001436	26-Oct-08	07-Oct-21	1,364	31,462.46			Fixed	12.0000				105.0004	105.0004
FND 1001015Y	KE7000000550	16-Mar-11	16-Mar-21	1,248	22,693.00			Fixed	10.2000	10.2200	104.5078	100.0884	100.0481	100,000,000.00
FND 1001015Y	KE7000001558	26-Jul-11	09-Sep-21	1,571	24,133.11			Fixed	9.9000				101.8129	101.8129
FND 1001015Y	KE7000000879	16-Sep-10	06-Sep-21	2,028	81,951.44			Fixed	11.0000				87.8131	87.8131
FND 1001015Y	KE7000001700	02-Feb-11	10-Feb-21	2,406	46,163.18			Fixed	11.2000	11.2000	99.7292	99.6927	99.6927	100,000,000.00
FND 1001015Y	KE7000001865	26-Jul-11	10-Sep-21	2,406	66,103.00			Fixed	12.0000				101.5569	101.5569
FND 1001015Y	KE7000000432	03-Mar-10	09-Mar-21	1,430	76,437.80			Fixed	12.6000				101.4788	101.4788
FND 1001015Y	KE7000000879	26-Oct-10	08-Mar-21	4,627	29,645.16			Fixed	12.7000				102.2452	102.2452
FND 1001015Y	KE7000000930	16-Aug-10	09-Jun-21	2,406	40,800.08			Fixed	12.6070				101.6006	101.6006
FND 1001015Y	KE7000001134	13-Mar-10	24-Apr-21	4,630	64,147.07			Fixed	12.7000				102.7000	102.7000
FND 1001015Y	KE7000001326	29-Jul-10	10-Jul-21	4,707	50,852.06			Fixed	12.3000				86.2233	86.2233
FND 1001015Y	KE7000001718	29-Feb-20	10-Feb-21	4,917	30,861.00			Fixed	12.7900				100.3464	100.3464
TWENTY YEAR BOND														
FND 1002020Y	KE7000001493	30-Apr-00	05-Jan-21	2,481	36,145.10			Fixed	13.7000				100.4684	100.4684
FND 1001020Y	KE7000001278	30-Mar-11	05-Mar-21	3,646	33,822.87			Fixed	10.0000				87.8701	87.8701
FND 1001020Y	KE7000001394	26-Nov-12	01-Feb-21	4,081	56,884.13			Fixed	12.0000				87.5633	87.5633
FND 1001020Y	KE7000001454	26-Nov-12	01-Feb-21	4,497	13,701.26			Fixed	12.0000				87.7003	87.7003
FND 1001020Y	KE7000000432	03-Mar-10	01-Mar-20	8,027	59,078.29			Fixed	13.2000				100.6384	100.6384
FND 1001020Y	KE7000000984	16-Apr-10	21-Mar-20	6,402	66,000.45			Fixed	12.4720	13.1200	102.8396	98.2419	101.0596	200,000,000.00
FND 1002020Y	KE700000010	16-Aug-12	22-Jul-21	7,276	38,539.41			Fixed	13.4440	13.4000	100.4489	100.2992	101.7015	100,000,000.00
FND 1002020Y	KE700000010	16-Aug-12	22-Jul-21	7,276	38,539.41			Fixed	13.4440	13.3600	100.4489	100.4177	101.7015	100,000,000.00
FND 1002020Y	KE700000010	16-Aug-12	22-Jul-21	7,276	38,539.41			Fixed	13.4440	13.3000	100.7941	100.6664	101.7015	100,000,000.00
FND 1002020Y	KE700000010	16-Aug-12	22-Jul-21	7,276	38,539.41			Fixed	13.4440	13.3000	101.0033	100.8596	101.7015	50,000,000.00
TWENTY FIVE YEAR BOND														
FND 1002025Y	KE7000000049	26-Jun-10	28-May-26	5,009	20,192.90			Fixed	11.2000				86.2600	86.2600
FND 1002025Y	KE7000000449	25-Jun-10	25-May-21	7,946	66,258.15			Fixed	13.4000				100.6633	100.6633
FND 1002025Y	KE7000000482	10-May-11	09-Apr-21	8,098	14,246.10			Fixed	13.7500				103.3270	103.3270
THIRTY YEAR BOND														
FND 1001030Y	KE7000000235	26-Feb-11	21-Jan-21	7,094	28,144.70			Fixed	12.0000				81.1000	81.1000
INFRASTRUCTURE BONDS														
IFB 10010120Y	KE7000001004	07-Dec-08	22-Feb-21	36	5,380.33			Fixed	12.0000				101.9126	101.9126
IFB 10010120Y	KE7000000446	03-Oct-11	18-Sep-20	789	11,759.06			Fixed	12.0000				105.4615	105.4615
IFB 10010120Y	KE7000000100	30-Sep-10	15-Sep-20	1,407	27,403.36			Fixed	11.0000				103.2464	103.2464
IFB 10010120Y	KE7000001109	27-Oct-10	13-Oct-20	1,879	27,405.06			Fixed	11.0000				103.2464	103.2464
IFB 10010120Y	KE7000001030	14-Nov-10	05-Dec-20	1,205	26,119.55			Fixed	11.0000				103.1907	103.1907
IFB 10010120Y	KE7000001453	30-Mar-11	15-Mar-21	1,203	51,192.26			Fixed	12.0000				104.1901	104.1901
IFB 10010120Y	KE7000000454	23-Mar-10	12-Mar-20	1,361	28,035.40			Fixed	12.0000				104.8149	104.8149
IFB 10010120Y	KE7000000869	24-Oct-10	09-Oct-20	1,898	40,000.00			Fixed	12.0000				104.2041	104.2041
IFB 10010120Y	KE7000000680	27-Feb-17	12-Feb-20	2,720	14,300.40			Fixed	12.5000				100.2570	100.2570
IFB 10010120Y	KE7000000789	27-Feb-17	16-Feb-21	1,196	41,469.45			Fixed	12.0000				100.0294	100.0294
IFB 10010120Y	KE7000000865	26-Jun-10	15-Jun-20	4,381	41,184.46			Fixed	12.0000				102.6471	102.6471
IFB 10010120Y	KE7000000559	18-Mar-10	26-Oct-20	4,275	36,787.26			Fixed	11.0000				100.6107	100.6107
IFB 10010120Y	KE7000000790	25-Mar-11	22-Feb-21	8,221	16,430.65			Fixed	12.0000				99.2276	99.2276
IFB 10010120Y	KE7000000543	26-Oct-10	08-Oct-20	5,192	71,028.05			Fixed	11.7000	11.4000	103.3074	99.6597	100,000,000.00	
IFB 10020120Y	KE7000000810	15-Apr-20	05-Apr-21	2,792	74,397.29			Fixed	12.0000				100.9689	100.9689
IFB 10020120Y	KE7000000863	03-Jun-20	29-May-26	1,739	10,275.46			Fixed	10.2000				100.1123	100.1123
IFB 10020120Y	KE7000000445	24-Apr-10	11-Apr-21	1,663	73,639.89			Fixed	10.8000				81.8141	81.8141
IFB 10020120Y	KE7000000234	25-Jul-11	21-Jun-21	1,617	81,692.02			Fixed	12.0070				102.6078	102.6078
IFB 10020120Y	KE7000000340	12-Apr-21	21-May-21	6,027	81,641.03			Fixed	12.6070	11.0720	108.4362	104.1273	104.4000	300,000,000.00
BONDS SELL/BUY BACK TRANSACTIONS														
FND 1001020Y	KE7000001278	30-Mar-11	05-Mar-21	3,646	33,822.87			Fixed	10.0000	10.0200	81.1494	80.9701	200,000,000.00	
FND 1001020Y	KE7000001394	26-Nov-12	01-Feb-21	4,081	56,884.13			Fixed	12.0000	12.0000	11.7143	10.8683	200,000,000.00	
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION														
FND 3001015Y	KE700000049	26-Sep-10	26-Sep-21	371	23,651.04			Fixed	9.4960	8.7900	101.8004	100.8770	102.8125	110,000,000.00
FND 1001017.5Y	KE700000074M	26-Aug-17	22-Aug-22	367	29,599.15			Fixed					104.4992	104.4992
FND 400117.5Y	KE700000176	23-Oct-17	17-Oct-22	603	20,124.10			Fixed					103.1710	103.1710
FND 1001018.5Y	KE700000016	26-Mar-10	20-Mar-21	377	30,750.26			Fixed					103.0701	103.0701
FND 1														