BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

August 31, 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 31, 2021**
TWO YEAR BONDS													
FXD 1/2021/2Yr		KE7000002217	11-Jan-21	09-Jan-23	496	55,860.26	Fixed	9.4860				100.8770	
FIVE YEAR BONDS													
FXD 3/2016/ 5Yr		KE5000006436	26-Sep-16	20-Sep-21	20	23,051.05	Fixed	13.1120				102.5637	
FXD 1/2017/ 5Yr		KE5000007434	26-Aug-17	22-Aug-22	356	29,599.15	Fixed	12.4650				104.8982	
FXD 2/2017/ 5Yr		KE5000007764	23-Oct-17	17-Oct-22	412	20,712.10	Fixed	12.5170				104.6245	
FXD 1/2018/ 5Yr		KE5000008218	26-Mar-18	20-Mar-23	566	30,795.55	Fixed	12.2090				105.0761	
FXD 1/2019/ 5Yr		KE5000009547	25-Feb-19	19-Feb-24	902	65,082.22	Fixed	11.3040				103.5027	
FXD 2/2018/ 5Yr		KE6000001096	13-May-19	06-May-24	979	39,201.40	Fixed	10.8720				101.9882	
FXD 3/2018/ 5Yr		KE6000005766	16-Dec-19	09-Dec-24	1,186	45,012.60	Fixed	11.6500				103.6053	
FXD1/2020/ 5Yr		KE6000009547	11-May-20	05-May-25	1,343	30,121.88	Fixed	11.6670				103.7292	
TEN YEAR BONDS													
FXD 1/2012/10Yr	(Re-opened)	KE2000002358	25-Jun-12	13-Jun-22	286	35,273.70	Fixed	12.7050				104.0596	
FXD 1/2013/10Yr	(Re-opened)	KE2000006037	01-Jul-13	19-Jun-23	657	39,248.20	Fixed	12.3710				106.8298	
FXD 1/2014/10Yr	(Re-opened)	KE3000008890	25-May-15	15-Jan-24	867	35,852.15	Fixed	12.1800				105.0704	
FXD 1/2016/10Yr		KE5000006329	29-Aug-16	17-Aug-26	1,812	18,306.45	Fixed	15.0390				115.1706	
FXD 1/2017/10Yr		KE5000007327	31-Jul-17	19-Jul-27	2,148	35,174.40	Fixed	12.9660				106.4246	
FXD 1/2018/10Yr		KE5000008762	27-Aug-18	14-Aug-28	2,540	40,094.60	Fixed	12.6950				110.3401	
FXD 2/2018/10Yr		KE5000009216	17-Dec-18	04-Dec-28	2,652	54,034.49	Fixed	12.5020				102.6440	
FXD 1/2019/10Yr		KE5000009653	25-Feb-19	12-Feb-29	2,722	67,555.29	Fixed	12.4380				100.8973	
FXD 2/2019/10Yr		KE5000009877	15-Apr-19	02-Apr-29	2,771	51,325.00	Fixed	12.3000				101.1985	
FXD 3/2018/10Yr		KE6000004876	19-Aug-19	06-Aug-29	2,897	45,005.05	Fixed	11.5170				100.8002	
FXD 4/2019/10Yr		KE6000005659	25-Nov-19	12-Nov-29	2,995	69,222.44	Fixed	12.2800	12.2500	103.4474	100.1075	100.3632	700,000,000.00
FIFTEEN YEAR BONDS													
FXD1/2007/15Yr		KE1000001345	26-Mar-07	07-Mar-22	188	3,654.60	Fixed	14.5000				104.2729	
FXD2/2007/15Yr		KE1000001352	25-Jun-07	06-Jun-22	279	32,682.60	Fixed	13.5000				105.6632	
FXD3/2007/15Yr	(Re-opened)	KE1000001360	26-Nov-07	07-Nov-22	433	32,958.10	Fixed	12.5000				103.8929	
FXD1/2008/15Yr		KE1000001428	31-Mar-08	13-Mar-23	559	34,789.80	Fixed	12.5000				105.1958	
FXD1/2009/15Yr		KE4000003436	26-Oct-09	07-Oct-24	1,133	31,952.45	Fixed	12.5000				106.5489	
FXD1/2010/15Yr		KE4000003500	29-Mar-10	10-Mar-25	1,287	27,693.90	Fixed	10.2500				100.4270	
FXD2/2010/15Yr	(Re-opened)	KE2000001558	20-Apr-11	08-Dec-25	1,560	24,532.51	Fixed	9.0000				95.0517	
FXD1/2013/15Yr		KE4000003675	24-Sep-12	06-Sep-27	2,197	81,551.44	Fixed	11.0000				97.8191	
FXD1/2013/15Yr	(Re-opened)	KE4000003790	25-Feb-13	07-Feb-28	2,351	49,124.18	Fixed	11.2500	11.8071	97.9822	97.5186	98.6527	100,000,000.00
FXD2/2013/15Yr		KE4000003808	29-Apr-13	10-Apr-28	2,414	66,103.06	Fixed	12.0000				101.5569	
FXD1/2018/15Yr		KE5000008432	28-May-18	09-May-33	4,269	76,457.90	Fixed	12.6500	12.6731	103.2531	99.8126	101.4789	200,000,000.00
FXD1/2018/15Yr		KE5000008432	28-May-18	09-May-33	4,269	76,457.90	Fixed	12.6500	12.5700	103.8768	100.4363	101.4789	300,000,000.00
FXD1/2018/15Yr		KE5000008432	28-May-18	09-May-33	4,269	76,457.90	Fixed	12.6500	12.5000	104.3034	100.8629	101.4789	500,000,000.00
FXD2/2018/15Yr		KE5000008879	22-Oct-18	03-Oct-33	4,416	29,064.35	Fixed	12.7500				101.2612	
FXD1/2019/15Yr		KE5000009430	28-Jan-19	09-Jan-34	4,514	80,809.08	Fixed	12.8570	12.5000	103.4619	102.1903	101.5614	1,000,000,000.00
FXD2/2019/15Yr		KE6000001104	13-May-19	24-Apr-34	4,619	64,147.57	Fixed	12.7340				100.7915	
FXD3/2018/15Yr		KE6000001328	29-Jul-19	10-Jul-34	4,696	50,552.95	Fixed	12.3450				98.2233	
FXD1/2020/15Yr		KE6000007218	25-Feb-20	05-Feb-35	4,906	50,883.00	Fixed	12.7560	12.6300	101.0784	100.7980	100.3499	1,000,000,000.00
TWENTY YEAR BOND													
FXD1/2008/20Yr	(Re-opened)	KE1000001493	30-Jun-08	05-Jun-28	2,470	38,145.10	Fixed	13.7500				108.4854	
FXD1/2011/20Yr	(Re-opened)	KE2000002176	30-May-11	05-May-31	3,534	33,622.97	Fixed	10.0000				86.9701	
FXD1/2012/20Yr	(Re-opened)	KE4000003949	26-Nov-12	01-Nov-32	4,080	56,884.79	Fixed	12.0000				97.5633	
FXD1/2015/20Yr		KE5000008543	26-Sep-16	01-Sep-36	5,480	12,781.20	Fixed	14.0000				97.0353	
FXD1/2018/20Yr		KE5000008325	26-Mar-18	01-Mar-38	6,026	59,078.29	Fixed	13.2000	13.1055	106.4869	100.6122	100.6435	50,000,000.00
FXD2/2018/20Yr		KE5000008655	30-Jul-18	05-Jul-38	6,152	88,905.11	Fixed	13.2000				100.4771	
FXD1/2019/20Yr		KE5000009894	15-Apr-19	21-Mar-39	6,411	66,006.45	Fixed	12.8730				97.9446	
FXD1/2021/20Yr		KE7000005210	16-Aug-21	22-Jul-41	7,265	39,539.41	Fixed	13.4440				103.9280	
TWENTY FIVE YEAR BOND													
FXD1/2018/25Yr	(Re-opened)	KE4000003089	28-Jun-10	28-May-35	5,018	20,192.50	Fixed	11.2500				96.2600	
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	7,937	86,258.15	Fixed	13.4000				100.6206	
FXD1/2021/25Yr		KE7000003652	10-May-21	09-Apr-46	8,987	14,246.10	Fixed	13.9240				103.2547	
THIRTY YEAR BOND													
SDB 1/2011/30Yr	(Re-opened)	KE2000002135	28-Feb-11	21-Jan-41	7,083	28,144.70	Fixed	12.0000				91.1930	
INFRASTRUCTURE BONDS													
IFB 2/2009/12Yr		KE4000003204	07-Dec-09	22-Nov-21	83	5,388.33	Fixed	12.0000				101.5126	
IFB 1/2011/12Yr		KE2000002242	03-Oct-11	18-Sep-23	748	11,735.50	Fixed	12.0000				105.4815	
IFB 1/2013/12Yr		KE3000008130	30-Sep-13	15-Sep-25	1,476	27,925.35	Fixed	11.0000				103.3444	
IFB 1/2014/12Yr		KE4000001109	27-Oct-14	12-Oct-26	1,868	27,045.95	Fixed	11.0000				105.6668	
IFB 1/2015/9Yr		KE5000004100	14-Dec-15	02-Dec-24	1,189	25,119.55	Fixed	11.0000				103.8637	
IFB 1/2015/12Yr		KE4000001653	30-Mar-15	15-Mar-27	2,022	51,192.20	Fixed	11.0000				104.1991	
IFB 1/2016/9Yr		KE5000004654	23-May-16	12-May-25	1,350	28,035.40	Fixed	12.5000				108.8149	
IFB 1/2016/15Yr		KE5000006659	24-Oct-16	06-Oct-31	3,688	40,029.65	Fixed	12.0000				103.6760	
IFB 1/2017/12Yr		KE5000006980	27-Feb-17	12-Feb-29	2,722	14,330.40	Fixed	12.5000				109.2570	
IFB 1/2017/7Yr		KE5000007988	27-Nov-17	18-Nov-24	1,175	41,469.45	Fixed	12.5000				106.0594	
IFB 1/2018/15Yr		KE5000008093	29-Jan-18	10-Jan-33	4,150	41,184.80	Fixed	12.5000				104.3762	
IFB 1/2018/20Yr		KE5000009151	19-Nov-18	25-Oct-38	6,264	36,787.30	Fixed	11.9500				105.0157	
IFB 1/2019/25Yr		KE5000009780	25-Mar-19	22-Feb-44	8,210	16,826.65	Fixed	12.2000				99.2726	
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	08-Oct-35	5,151	71,028.55	Fixed	11.7500				99.6529	
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	02-Apr-29	2,771	74,397.29	Fixed	10.8500				99.5716	
IFB 1/2020/6Yr		KE6000008653	03-Jun-20	25-May-26	1,728	19,275.46	Fixed	10.2000				103.4945	
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,632	78,639.89	Fixed	10.9000				103.4544	
IFB 1/2021/16Yr		KE7000002324	25-Jan-21	05-Jan-37	5,606	81,052.52	Fixed	12.2570				106.1899	
IFB 1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	6,411	81,941.63	Fixed	12.6670				103.9887	
BONDS SELL/BUY BACK TRANSACTIONS													
FXD1/2020/ 5Yr		KE6000008547	11-May-20	05-May-25	1,343	30,121.88	Fixed	11.6670	10.2600	107.8206	104.1987	103.7292	100,000,000.00
FXD1/2013/15Yr	(Re-opened)	KE4000003790	25-Feb-13	07-Feb-28	2,351	49,124.18	Fixed	11.2500	11.2000	100.6777	100.2141	98.6527	100,000,000.00
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION													
FXD 1/2019/ 5Yr		KE5000009547	25-Feb-19	19-Feb-24	902	65,082.22	Fixed	11.3040	10.7100	101.5058	101.2574	103.5027	10,100,000.00
FXD 1/2019/10Yr		KE5000009653	25-Feb-19	12-Feb-29	2,722	67,555.29	Fixed	12.4380	11.7000	103.8785	103.6051	100.8973	15,000,000.00
FXD 3/2018/10Yr		KE6000004876	19-Aug-19	06-Aug-29	2,897	45,005.05	Fixed	11.5170	11.5100	100.4984	100.0238	100.8002	21,000,000.00
FXD 3/2018/10Yr		KE6000004876	19-Aug-19	06-Aug-29	2,897	45,005.05	Fixed	11.5170	11.4100	101.0126	100.5380	100.8002	10,000,000.00
FXD 3/2018/10Yr		KE6000004876	19-Aug-19	06-Aug-29	2,897	45,005.05	Fixed	11.5170	11.3600	101.2711	100.7965	100.8002	7,000,000.00
FXD2/2013/15Yr		KE4000003808	29-Apr-13	10-Apr-28	2,414	66,103.06	Fixed	12.0000	12.0074	104.3501	99.9325	101.5569	2,500,000.00
FXD1/2019/15Yr		KE5000009430	28-Jan-19	09-Jan-34	4,514	80,809.08	Fixed	12.8570	12.9600	100.6125	99.3409	101.5614	500,000.00
FXD1/2020/15Yr		KE6000007218	25-Feb-20	05-Feb-35	4,906	50,883.00	Fixed	12.7560	12.9555	99.0159	98.7355	100.3499	6,500,000.00
FXD1/2012/20Yr	(Re-opened)	KE4000003949	26-Nov-12	01-Nov-32	4,080	56,884.79	Fixed	12.0000	12.7000	89.3242	95.8297	97.5633	4,500,000.00
FXD1/2012/20Yr	(Re-opened)	KE4000003949	26-Nov-12	01-Nov-32	4,080	56,884.79	Fixed	12.0000	11.8500	104.3700	100.8755	97.5633	8,200,000.00
FXD1/2016/20Yr		KE5000006543	26-Sep-16	01-Sep-36	5,480	12,781.20	Fixed	14.0000	15.0000	100.2986	94.0638	97.0353	1,500,000.00
FXD1/2019/20Yr		KE5000009894	15-Apr-19	21-Mar-39	6,411	66,006.45	Fixed	12.8730	12.5250	107.4036	102.4171	97.9446	33,000,000.00
FXD1/2021/20Yr		KE7000005210	16-Aug-21	22-Jul-41	7,265	39,539.41	Fixed	13.4440	13.3000	101.5376	100.9836	103.9280	14,950,000.00
FXD1/2021/20Yr		KE7000005210	16-Aug-21	22-Jul-41	7,265	39,539.41	Fixed	13.4440	13.0900	103.0271	102.4731	103.9280	200,000.00
FXD1/2021/20Yr		KE7000005210	16-Aug-21	22-Jul-41	7,265	39,539.41	Fixed	13.4440	12.9800	103.9681	103.4141	103.9280	400,000.00
FXD1/2021/20Yr		KE7000005210	16-Aug-21	22-Jul-41	7,265	39,539.41	Fixed	13.4440	12.9200	104.2607	103.7067	103.9280	14,000,000.00
FXD1/2021/20Yr		KE7000005210	16-Aug-21	22-Jul-41	7,265	39,539.41	Fixed	13.4440	12.8943	104.4492	103.8952	103.9280	4,000,000.00
FXD1/2021/20Yr		KE7000005210	16-Aug-21	22-Jul-41	7,265	39,539.41	Fixed	13.4440	12.8800	104.4810	103.9270	103.9280	5,000,000.00
FXD1/2021/20Yr		KE7000005210	16-Aug-21	22-Jul-41	7,265	39,539.41	Fixed	13.4440	12.8874	104.5000	103.9460	103.9280	7,000,000.00
FXD1/2021/20Yr		KE7000005210	16-Aug-21	22-Jul-41	7,265	39,539.41	Fixed	13.4440	12.8846	104.5210	103.9670	103.9280	300,000.00
FXD1/2021/20Yr		KE7000005210	16-Aug-21	22-Jul-41	7,265	39,539.41	Fixed	13.4440	12.8535	104.7500	104.1960	103.9280	1,000,000.00
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	7,937	86,258.15	Fixed	13.4000	13.2500	103.6258	101.0121	100.6206	4,600,000.00
IFB 1/2011/12Yr		KE2000002242	03-Oct-11	18-Sep-23	748	11,735.50	Fixed	12.0000	9.2000	110.4635	105.1228	105.4815	17,360,000.00
IFB 1/2013/12Yr		KE3000008130	30-Sep-13	15-Sep-25	1,476	27,925.35	Fixed	11.0000	9.2000	108.2216	103.3260	103.3444	18,500,000.00
IFB 1/2014/12Yr		KE4000001109	27-Oct-14	12-Oct-26	1,868	27,045.95	Fixed	11.0000	11.0994	103.7556	99.7061	105.6668	11,200,000.00
IFB 1/2014/12Yr		KE4000001109	27-Oct-14	12-Oct-26	1,868	27,045.95	Fixed	11.0000	10.7500	104.6929	100.6434	105.6668	3,750,000.00
IFB 1/2014/12Yr		KE4000001109	27-Oct-14	12-Oct-26	1,868	27,045.95	Fixed	11.0000	10.3600	105.7562	101.7067	105.6668	100,000.00
IFB 1/2015/9Yr		KE5000004100	14-Dec-15	02-Dec-24	1,189	25,119.55	Fixed	11.0000	9.2000	106.1073	103.5386	103.8637	12,400,000.00
IFB 1/2015/12Yr		KE4000001653	30-Mar-15	15-Mar-27	2,022	51,192.20	Fixed	11.0000	10.7500	105.6022	100.7066	104.1991	4,200,000.00
IFB 1/2016/15Yr		KE5000006659	24-Oct-16	06-Oct-31	3,688	40,029.65	Fixed	12.0000	11.4400	106.5898	102.1722	103.6760	500,000.00
IFB 1/2017/7Yr		KE5000007988	27-Nov-17	18-Nov-24	1,175	41,469.45	Fixed	12.5000	10.2000	107.7546	104.3549	106.0594	1,400,000.00
IFB 1/2017/7Yr		KE5000007988	27-Nov-17	18-Nov-24	1,175	41,469.45	Fixed	12.5000	9.2000	109.7599	106.3602	106.0594	12,000,000.00
IFB 1/2017/12Yr		KE5000006980	27-Feb-17	12-Feb-29	2,722	14,330.40	Fixed	12.5000	11.3100	103.8753	103.6006	109.2570	1,000,000.00
IFB 1/2018/16Yr		KE6000005543	28-Oct-19	08-Oct-35	5,151	71,028.55	Fixed	11.7500	12.1600	101.5807	97.4811	99.6529	500,000.00
IFB 1/2018/16Yr		KE6000005543	28-Oct-19	08-Oct-35	5,151	71,028.55	Fixed	11.7500	11.8000	103.7562	99.6568	99.6529	8,000,000.00
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	08-Oct-35	5,151	71,028.55	Fixed	11.7500	11.2300	107.3509	103.2513	99.6529	6,950,000.00
IFB 1/2020/6Yr		KE6000008653	03-Jun-20	25-May-26	1,728	19,275.46	Fixed	10.2000	9.0371	105.6755	103.0975	103.4945	800,000.00
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	02-Apr-29	2,771	74,397.29	Fixed	10.8500	11.1500	102.9845	98.7816	99.5716	1,500,000.00
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,632	78,639.89	Fixed	10.9000	11.4100	97.7884	97.5488	103.4544	2,700,000.00
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,632	78,639.89	Fixed	10.9000	10.3000	103.2233	102.9837	103.4544	13,000,000.00
IFB 1/2021/16Yr		KE7000002324	25-Jan-21	05-Jan-37	5,606	81,052.52	Fixed	12.2570	11.6500	104.9335	103.7213	106.1899	15,000,000.00
IFB 1/2021/18Yr		KE7000002324	25-Jan-21	05-Jan-37	5,606	81,052.52	Fixed	12.2570	11.2800	107.3254	106.1132	106.1899	1,200,000.00
IFB 1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	6,411	81,941.63	Fixed	12.6670	11.6051	111.6667	106.7600	103.9887	200,000.00
CORPORATE BONDS													
CHASE BANK FIXED MEDIUM TER S													
CHBD BD 02/09/22-0044-13.5		KE5000002104	10-Jun-15	02-Jun-22	275	4,822.40	FIXED	13.2500				100.0000	
REAL PEOPLE MEDIUM TERM NOTE													
RPBD BD 06/08/18-0046-13.65		KE5000002096	10-Aug-15	28-Feb-22	181	267.10	VARIABLE	T.B (91) + 1.00%				90.0000	
RPBD BD 03/09/20-0047-13.65		KE5000003102	10-Aug-15	24-Jul-28	2,519	1,036.00	VARIABLE	T.B (91) + 1.00%				101.5187	
ACORN GREEN BOND MEDIUM TERM NOTE													
ACORN FXD		KE6000007093	08-Nov-19	08-Nov-24	1,165	1,624.40	FIXED	12.2500				103.3447	
CENTUM REAL ESTATE LIMITED MEDIUM TERM NOTE (SENIOR SECURED)													
CENTUM REAL ESTATE - ZERO COUPON		KE7000002548	16-Dec-20	13-Dec-23	834	2,603.30	FIXED	12.5000				88.5923	
CENTUM REAL ESTATE - ZERO COUPON FOLIO Y INKF		KE7000002654	16-Dec-20	13-Dec-23	834	354.60	FIXED	12.0000				-	
FAMILY BANK MEDIUM TERM NOTE													
FAMILY FXD		KE7000005095	25-Jun-21	18-Dec-26	1,935	3,999.00	FIXED	13.0000				-	
FAMILY FLR		KE7000005103	25-Jun-21	18-Dec-26	1,935	1.00	VARIABLE	182-Day T-Bill +250bps				-	

Turnover in Bonds	
Today	Previous
4,354,000,000	**3,163,150,000**

Total Deals	
Today	Previous
162	**114**

KEY BOND INVESTMENT CONSIDERATIONS

There are a number of key variables to look at when investing in bonds: the bond's maturity, redemption features, credit quality, interest rate, price, yield and tax status.

Together, these factors help determine the value of your bond investment and the degree to which it matches your financial objectives.

Abbr:
FR: Floating Rate Treasury Bond **MA:** 12 weeks 91 day rates Moving Average ; **MTN:** Medium Term Note;
FXT: Fixed Rate Treasury Bond **VTM:** yield to maturity **YTC:** Yield to next coupon reset date **CBK:** Central Bank of Kenya **IFB:** Infrastructure Bond **S:** Suspended

No warranty of any kind, implied, express or statutory is given in conjunction with the information.