BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

July 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 (kshs)
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS ABOVE KES.50 MILLION													July 12, 2021
TWO YEAR BONDS													
FXD 1/2021/2Yr		KE7000002217	11-Jan-21	09-Jan-23	546	55,860.26	Fixed	9.4860				100.9224	
FIVE YEAR BONDS													
FXD 2/2016/ 5Yr		KE5000005107	25-Jul-16	19-Jul-21	7	24,395.30	Fixed	14.0690				100.3523	
FXD 3/2016/ 5Yr		KE5000006436	26-Sep-16	20-Sep-21	70	23,051.05	Fixed	13.1120				102.5637	
FXD 1/2017/ 5Yr		KE5000007434	28-Aug-17	22-Aug-22	406	28,599.15	Fixed	12.4650				103.2998	
FXD 2/2017/ 5Yr		KE5000007784	23-Oct-17	17-Oct-22	462	20,712.10	Fixed	12.5170				103.8695	
FXD 1/2018/ 5Yr		KE5000008218	26-Mar-18	20-Mar-23	616	30,795.55	Fixed	12.2990				105.0761	
FXD 1/2019/ 5Yr		KE5000009547	25-Feb-19	19-Feb-24	952	65,092.22	Fixed	11.3040	10.2000	106.8022	102.4545	102.4602	105,400,000.00
FXD 1/2019/ 5Yr		KE5000009547	25-Feb-19	19-Feb-24	952	65,092.22	Fixed	11.3040	10.0500	107.1456	102.7979	102.4602	292,500,000.00
FXD 2/2019/ 5Yr		KE6000001086	13-May-19	06-May-24	1,029	35,201.40	Fixed	10.8720				101.4706	
FXD 3/2019/ 5Yr		KE6000005766	16-Dec-19	09-Dec-24	1,246	45,012.60	Fixed	11.4920				103.5251	
FXD1/2020/ 5Yr		KE6000009547	11-May-20	05-May-25	1,393	30,121.88	Fixed	11.6670				104.0538	
TEN YEAR BONDS													
FXD 1/2012/10Yr	(Re-opened)	KE2000002358	25-Jun-12	13-Jun-22	336	35,273.70	Fixed	12.7050				103.1641	
FXD 1/2013/10Yr	(Re-opened)	KE2000006037	01-Jul-13	19-Jun-23	707	39,248.20	Fixed	12.3710	9.6000	105.5050	104.7913	104.8117	852,000,000.00
FXD 1/2013/10Yr	(Re-opened)	KE2000006037	01-Jul-13	19-Jun-23	707	39,248.20	Fixed	12.3710	9.3250	106.0786	105.3629	104.8117	300,000,000.00
FXD 1/2014/10Yr	(Re-opened)	KE3000008890	25-May-15	15-Jan-24	917	35,852.15	Fixed	12.1800				104.8394	
FXD 1/2016/10Yr		KE5000006329	29-Aug-16	17-Aug-26	1,862	18,306.45	Fixed	15.0380				115.1357	
FXD 1/2017/10Yr		KE5000007327	31-Jul-17	19-Jul-27	2,198	35,174.40	Fixed	12.9660	11.5000	112.2298	106.2455	106.9033	450,000,000.00
FXD 1/2018/10Yr		KE5000009652	27-Aug-18	14-Aug-28	2,390	40,584.60	Fixed	12.6860				103.9222	
FXD 2/2018/10Yr		KE5000009216	17-Dec-18	04-Dec-28	2,702	54,034.49	Fixed	12.5020				102.6440	
FXD 1/2019/10Yr		KE5000009653	25-Feb-19	12-Feb-29	2,772	67,555.29	Fixed	12.4380	12.0000	106.8988	102.1150	101.6186	500,000,000.00
FXD 2/2019/10Yr		KE5000009877	15-Apr-19	02-Apr-29	2,821	51,325.00	Fixed	12.3000				101.4434	
FXD 3/2019/10Yr		KE6000004876	19-Aug-19	06-Aug-29	2,947	45,005.05	Fixed	11.5170				104.3653	
FXD 4/2019/10Yr		KE6000005658	25-Nov-19	12-Nov-29	3,045	68,222.44	Fixed	12.2800	12.0000	103.0712	101.4181	104.3324	55,000,000.00
FIFTEEN YEAR BONDS													
FXD1/2007/15Yr		KE1000001345	26-Mar-07	07-Mar-22	238	3,654.60	Fixed	14.5000				104.2729	
FXD2/2007/15Yr		KE1000001352	25-Jun-07	06-Jun-22	329	32,682.60	Fixed	13.5000				105.6632	
FXD1/2007/15Yr	(Re-opened)	KE1000001360	26-Nov-07	07-Nov-22	483	32,958.10	Fixed	12.5000				103.8929	
FXD1/2008/15Yr		KE1000001428	31-Mar-08	13-Mar-23	609	34,789.80	Fixed	12.5000				104.2516	
FXD1/2009/15Yr		KE4000003436	26-Oct-09	07-Oct-24	1,183	31,952.45	Fixed	12.5000				106.0387	
FXD1/2010/15Yr		KE4000003550	29-Mar-10	10-Mar-25	1,337	27,693.90	Fixed	10.2500				99.8177	
FXD2/2010/15Yr	(Re-opened)	KE2000001558	25-Apr-11	08-Dec-25	1,610	24,532.51	Fixed	9.0000				93.8236	
FXD1/2012/15Yr		KE4000003675	24-Sep-12	06-Sep-27	2,247	51,459.91	Fixed	11.0000				97.7878	
FXD1/2012/15Yr	(Re-opened)	KE4000003790	25-Feb-13	07-Feb-28	2,401	49,124.18	Fixed	11.2500				97.7644	
FXD2/2013/15Yr		KE4000003808	29-Apr-13	10-Apr-28	2,464	66,103.06	Fixed	12.0000				102.2759	
FXD1/2018/15Yr		KE5000008432	28-Mar-18	09-May-33	4,319	49,254.85	Fixed	12.6500				105.1996	
FXD2/2018/15Yr		KE5000008879	22-Oct-18	03-Oct-33	4,466	28,064.35	Fixed	12.7500				101.2412	
FXD1/2019/15Yr		KE5000009430	28-Jan-19	09-Jan-34	4,564	60,809.08	Fixed	12.8570				100.6749	
FXD2/2019/15Yr		KE6000001104	13-May-19	24-Apr-34	4,669	64,147.57	Fixed	12.7340				102.7243	
FXD3/2019/15Yr		KE6000001328	29-Jul-19	10-Jul-34	4,746	50,552.95	Fixed	12.3400				97.6625	
FXD1/2020/15Yr		KE6000007218	25-Feb-20	05-Feb-35	4,956	50,883.00	Fixed	12.7560	12.6000	105.8749	100.9687	100.9674	200,000,000.00
TWENTY YEAR BOND													
FXD1/2008/20Yr	(Re-opened)	KE1000001493	30-Jun-08	05-Jun-28	2,520	38,145.10	Fixed	13.7500				108.9203	
FXD1/2011/20Yr	(Re-opened)	KE2000002176	30-May-11	05-May-31	3,584	33,822.97	Fixed	10.0000	12.4673	87.7319	86.1934	86.2758	160,000,000.00
FXD1/2011/20Yr	(Re-opened)	KE2000002176	30-May-11	05-May-31	3,584	33,822.97	Fixed	10.0000	12.4500	88.2749	86.7364	86.2758	500,000,000.00
FXD1/2012/20Yr	(Re-opened)	KE4000003949	26-Nov-12	01-Nov-32	4,130	56,884.79	Fixed	12.0000				96.6802	
FXD1/2016/20Yr		KE5000006543	26-Sep-16	01-Sep-36	5,530	12,761.20	Fixed	14.0000				97.0053	
FXD2/2016/20Yr		KE5000008805	30-Jul-16	05-Jul-36	5,202	88,905.11	Fixed	13.2000				100.6577	
FXD1/2019/20Yr		KE5000009984	15-Apr-19	21-Mar-39	6,461	66,006.45	Fixed	12.8730	12.8152	103.5696	100.3514	98.0618	71,000,000.00
TWENTY FIVE YEAR BOND													
FXD1/2010/25Yr	(Re-opened)	KE4000003089	28-Jun-10	28-May-35	5,068	20,192.50	Fixed	11.2500				91.2199	
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	7,987	86,258.15	Fixed	13.4000				106.6813	
FXD1/2021/25Yr		KE7000003652	10-May-21	09-Apr-46	9,037	19,281.84	Fixed	13.9240	13.3400	106.5597	104.1498	109.9948	100,000.00
THIRTY YEAR BOND													
SDB 1/2011/30Yr	(Re-opened)	KE2000002135	28-Feb-11	21-Jan-41	7,133	28,144.70	Fixed	12.0000				91.1930	
INFRASTRUCTURE BONDS													
IFB 2/2009/12Yr		KE4000003204	07-Dec-09	22-Nov-21	133	5,388.33	Fixed	12.0000				101.5126	
IFB 1/2011/12Yr		KE2000002242	03-Oct-11	18-Sep-23	798	11,735.50	Fixed	12.0000				105.4815	
IFB 1/2013/12Yr		KE3000008130	30-Sep-13	15-Sep-25	1,526	27,905.35	Fixed	11.0000				102.6727	
IFB 1/2014/12Yr		KE4000001109	27-Oct-14	12-Oct-26	1,818	27,045.95	Fixed	11.0000				103.8149	
IFB 1/2015/9Yr		KE5000004100	14-Dec-15	02-Dec-24	1,239	25,119.55	Fixed	11.0000				102.1055	
IFB 1/2015/12Yr		KE5000001653	30-Mar-15	15-Mar-27	2,072	51,192.20	Fixed	11.0000				103.3619	
IFB 1/2016/9Yr		KE5000004654	23-May-16	12-May-25	1,400	28,035.40	Fixed	12.5000				108.8149	
IFB 1/2016/15Yr		KE5000006659	24-Oct-16	06-Oct-31	3,738	40,029.65	Fixed	12.0000				104.6679	
IFB 1/2017/12Yr		KE5000008861	27-Feb-17	12-Feb-29	2,772	14,330.40	Fixed	12.5000				109.2570	
IFB 1/2017/7Yr		KE5000007988	27-Nov-17	18-Nov-24	1,225	41,469.45	Fixed	12.5000	9.7000	107.3443	105.0616	107.3798	240,000,000.00
IFB 1/2018/15Yr		KE5000008093	29-Jan-18	10-Jan-33	4,200	41,184.80	Fixed	12.5000	11.1750	113.2558	107.4966	106.4512	240,000,000.00
IFB 1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	6,314	36,787.30	Fixed	11.9500				101.4484	
IFB 1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	6,314	36,787.30	Fixed	11.9500				101.4484	
IFB 1/2019/20Yr		KE5000009780	25-Mar-19	22-Feb-44	8,260	16,828.65	Fixed	12.2000				100.3077	
IFB 1/2019/05Yr		KE6000005543	28-Oct-19	08-Oct-35	5,201	71,028.55	Fixed	11.7500				100.2713	
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	02-Apr-29	2,821	74,397.29	Fixed	10.8500	10.8500	102.6767	99.9642	100.4777	500,000,000.00
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	02-Apr-29	2,821	74,397.29	Fixed	10.8500	10.8000	102.8813	100.1688	100.4777	500,000,000.00
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	02-Apr-29	2,821	74,397.29	Fixed	10.8500	10.7000	103.2924	100.5799	100.4777	470,000,000.00
IFB 1/2020/6Yr		KE6000006653	03-Jun-20	25-May-26	1,779	19,275.46	Fixed	10.2000	9.4500	103.2305	102.0536	101.7648	750,000,000.00
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,682	78,539.89	Fixed	10.9000	10.6000	104.6626	100.4703	101.7260	500,000,000.00
IFB 1/2021/16Yr		KE7000002324	25-Jan-21	05-Jan-37	5,656	81,052.52	Fixed	12.2570				103.4387	
IFB 1/2021/16Yr		KE7000002324	25-Jan-21	05-Jan-37	5,656	81,052.52	Fixed	12.2570	11.6159	106.6342	103.9771	103.4387	50,000,000.00
IFB 1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	6,461	81,941.63	Fixed	12.6670	12.1000	106.6769	103.5101	108.1207	203,500,000.00
IFB 1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	6,461	81,941.63	Fixed	12.6670	12.0500	107.0003	103.8335	108.1207	300,000,000.00
IFB 1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	6,461	81,941.63	Fixed	12.6670	12.0158	107.2224	104.0556	108.1207	50,000,000.00
IFB 1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	6,461	81,941.63	Fixed	12.6670	12.0000	107.3253	104.1585	108.1207	50,000,000.00
BONDS SELL/BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES.50 MILLION													
FXD 1/2017/ 5Yr		KE5000007434	28-Aug-17	22-Aug-22	406	28,599.15	Fixed	12.4650	8.8500	106.5311	103.7369	103.2998	7,000,000.00
FXD1/2020/ 5Yr		KE6000009547	11-May-20	05-May-25	1,393	30,121.88	Fixed	11.6670	10.4553	105.7285	103.7092	104.0538	17,000,000.00
FXD 1/2013/10Yr	(Re-opened)	KE2000006037	01-Jul-13	19-Jun-23	707	39,248.20	Fixed	12.3710	9.5500	105.5946	104.8809	104.8117	1,000,000.00
FXD 1/2017/10Yr		KE5000007327	31-Jul-17	19-Jul-27	2,198	35,174.40	Fixed	12.9660	11.4722	112.3034	106.3691	106.9033	25,000,000.00
FXD 1/2019/10Yr		KE5000009653	25-Feb-19	12-Feb-29	2,772	67,555.29	Fixed	12.4380	12.1208	106.3001	101.5163	101.6186	30,000,000.00
FXD 2/2019/10Yr		KE5000009877	15-Apr-19	02-Apr-29	2,821	51,325.00	Fixed	12.3000	12.9219	100.0379	96.9629	101.4434	300,000.00
FXD3/2007/15Yr	(Re-opened)	KE1000001360	26-Nov-07	07-Nov-22	483	32,958.10	Fixed	12.5000	9.0000	106.4189	104.2984	103.8929	7,000,000.00
FXD1/2008/15Yr		KE1000001428	31-Mar-08	13-Mar-23	609	34,789.80	Fixed	12.5000	9.1500	109.1448	105.0583	104.2516	13,000,000.00
FXD1/2012/15Yr		KE4000003675	24-Sep-12	06-Sep-27	2,247	51,459.91	Fixed	11.0000	11.5000	101.3937	97.7975	97.7878	250,000.00
FXD1/2012/20Yr	(Re-opened)	KE4000003949	26-Nov-12	01-Nov-32	4,130	56,884.79	Fixed	12.0000	12.0300	101.6236	99.7796	96.6802	20,000,000.00
FXD1/2012/20Yr	(Re-opened)	KE4000003949	26-Nov-12	01-Nov-32	4,130	56,884.79	Fixed	12.0000	11.8800	102.5468	100.7306	96.6802	5,000,000.00
FXD1/2012/20Yr	(Re-opened)	KE4000003949	26-Nov-12	01-Nov-32	4,130	56,884.79	Fixed	12.0000	11.8500	102.7325	100.8963	96.6802	25,800,000.00
FXD1/2012/20Yr	(Re-opened)	KE4000003949	26-Nov-12	01-Nov-32	4,130	56,884.79	Fixed	12.0000	11.8100	102.9808	101.1346	96.6802	5,500,000.00
FXD1/2019/20Yr		KE5000009984	15-Apr-19	21-Mar-39	6,461	66,006.45	Fixed	12.8730	12.7800	103.8154	100.5972	98.0618	10,000,000.00
FXD1/2019/20Yr		KE5000009984	15-Apr-19	21-Mar-39	6,461	66,006.45	Fixed	12.8730	12.6700	104.5900	101.3718	98.0618	200,000.00
FXD1/2019/20Yr		KE5000009984	15-Apr-19	21-Mar-39	6,461	66,006.45	Fixed	12.8730	12.6100	105.0167	101.7985	98.0618	2,300,000.00
IFB 1/2015/12Yr		KE4000001653	30-Mar-15	15-Mar-27	2,072	51,192.20	Fixed	11.0000	9.4500	106.0929	104.7083	103.3619	1,050,000.00
IFB 1/2016/09Yr		KE5000004654	23-May-16	12-May-25	1,400	28,035.40	Fixed	12.5000	9.9500	106.7952	106.8431	108.8149	2,300,000.00
IFB 1/2016/09Yr		KE5000004654	23-May-16	12-May-25	1,400	28,035.40	Fixed	12.5000	8.7600	112.1985	110.2754	108.8149	100,000.00
IFB 1/2016/15Yr		KE5000006659	24-Oct-16	06-Oct-31	3,738	40,029.65	Fixed	12.0000	11.0000	106.8058	104.0366	104.6679	4,000,000.00
IFB 1/2017/7Yr		KE5000007988	27-Nov-17	18-Nov-24	1,225	41,469.45	Fixed	12.5000	10.0000	106.7111	105.0284	107.3798	8,000,000.00
IFB 1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	6,314	36,787.30	Fixed	11.9500	11.0800	107.0576	105.2191	101.4484	1,900,000.00
IFB 1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	6,314	36,787.30	Fixed	11.9500	11.0200	107.4355	105.5970	101.4484	7,600,000.00
IFB 1/2019/05Yr		KE6000005543	28-Oct-19	08-Oct-35	5,201	71,028.55	Fixed	11.7500	11.8900	101.5812	99.0956	100.2713	2,000,000.00
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	08-Oct-35	5,201	71,028.55	Fixed	11.7500	11.8500	101.8268	99.3412	100.2713	1,500,000.00
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	08-Oct-35	5,201	71,028.55	Fixed	11.7500	11.1500	106.2749	103.7893	100.2713	500,000.00
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	02-Apr-29	2,821	74,397.29	Fixed	10.8500	10.0000	106.2368	103.5243	100.4777	14,100,000.00
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	02-Apr-29	2,821	74,397.29	Fixed	10.8500	9.9100	106.6240	103.9115	100.4777	500,000.00
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	02-Apr-29	2,821	74,397.29	Fixed	10.8500	9.8500	106.8833	104.1708	100.4777	1,000,000.00
IFB 1/2021/16Yr		KE7000002324	25-Jan-21	05-Jan-37	5,656	81,052.52	Fixed	12.2570	12.3673	104.9810	99.3239	103.4387	300,000.00
IFB 1/2021/16Yr		KE7000002324	25-Jan-21	05-Jan-37	5,656	81,052.52	Fixed	12.2570	12.0000	107.2150	101.5579	103.4387	1,000,000.00
IFB 1/2021/16Yr		KE7000002324	25-Jan-21	05-Jan-37	5,656	81,052.52	Fixed	12.2570	11.8000	106.4638	102.8067	103.4387	5,000,000.00
IFB 1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	6,461	81,941.63	Fixed	12.6670	11.9500	107.6519	104.4851	108.1207	10,000,000.00
IFB 1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	6,461	81,941.63	Fixed	12.6670	11.5600	110.2560	107.0892	108.1207	1,500,000.00
IFB 1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	6,461	81,941.63	Fixed	12.6670	11.5000	110.8657	107.6989	108.1207	200,000.00
IFB 1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	6,461	81,941.63	Fixed	12.6670	11.4000	111.3540	108.1872	108.1207	31,500,000.00
CORPORATE BONDS													
CHASE BANK FIXED MEDIUM TER S													
CHBD.BD.02/KES/22-0044-13.5		KE5000002104	10-Jun-15	02-Jun-22	325	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	231	1,301.10	T.B (91) + 1.00%					90.0000	
RPBD.BD.03/08/20-0047-13.65		KE5000003102	10-Aug-15	24-Jul-28	2,569	1,301.10	T.B (91) + 1.00%					101.5187	
ACORN GREEN BOND MEDIUM TERM NOTE													
ACORN FXD		KE6000007093	08-Nov-19	08-Nov-24	1,215	2,401.40	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	884	2,603.30	FIXED	12.5000				73.1357	
CENTUM REAL ESTATE - ZERO COUPON FOURTY INAF		KE7000002654	16-Dec-20	13-Dec-23	884	2,603.30	FIXED	12.0000				-	
FAMILY BANK MEDIUM TERM NOTE													
FAMILY FXD		KE7000005095	25-Jun-21	18-Dec-26	1,985	4,000.00	FIXED	13.0000				-	

Turnover in Bonds	
Today	Previous
7,663,100,000	6,153,500,000

Total Deals	
Today	Previous
175	116

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 Mavuno Avenue - **MTN**: Medium Term Note:

FXT: Fixed Rate Treasury Bond **YTM**: 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.