

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE												July 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 (%)	Value Traded (Kshs)
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS ABOVE KES 50 MILLION												July 16, 2021
TWO YEAR BONDS												
FND 10011070		KH700000217	11-Jan-21	09-Jan-21	542	56,800.26	Fixed	9.4860				100.924
FIVE YEAR BONDS												
FND 10011610		KH500000107	25-Jul-18	19-Jul-21	2	24,595.36	Fixed	14.9888				100.2923
FND 10011610		KH500000436	25-Sep-18	20-Sep-21	88	23,051.05	Fixed	13.1120				102.9537
FND 10011710		KH500000146	29-Aug-17	20-Aug-20	684	29,599.15	Fixed	12.4690				103.2096
FND 10011710		KH500000726	23-Oct-17	17-Oct-20	698	20,714.15	Fixed	13.5170				103.8956
FND 10011810		KH500000818	26-Mar-18	20-Mar-21	612	36,293.04	Fixed	12.2986				100.0161
FND 10011810		KH500000947	29-Feb-18	17-Feb-21	395	45,492.22	Fixed	11.3490				100.4527
FND 10011810		KH500000947	25-Feb-18	18-Feb-21	398	46,492.22	Fixed	11.3490				100.7390
FND 10011810		KH500001096	13-Mar-18	09-Mar-21	1,008	38,201.40	Fixed	10.8720				101.4176
FND 10011810		KH500001266	16-Oct-18	09-Oct-21	1,242	45,012.00	Fixed	11.4920	10.2000	104.8398	103.6253	103.8251
FND 10011810		KH500000947	11-Mar-20	05-May-21	1,389	35,121.88	Fixed	11.6670				104.0405
TEN YEAR BONDS												
FND 100121070		KH200000234	25-Jul-17	13-Jan-22	139	34,273.70	Fixed	12.7590				103.1641
FND 100121070		KH200000607	01-Jul-17	15-Jan-22	703	29,248.20	Fixed	12.3710				104.9500
FND 100121070		KH200000880	25-Mar-18	15-Jan-24	913	34,852.15	Fixed	12.1860				104.8364
FND 100121070		KH200001032	29-Jul-18	17-Jul-24	1,898	18,306.45	Fixed	13.0780				110.1387
FND 100121070		KH500000727	31-Jul-17	19-Jul-22	2,194	35,174.40	Fixed	12.9660	11.3000	113.2802	107.1334	100.6872
FND 100121070		KH500000762	27-Aug-18	14-Aug-23	2,396	45,061.00	Fixed	12.0980				103.8222
FND 100121070		KH500000816	17-Oct-18	06-Oct-23	2,698	54,054.48	Fixed	14.9000				100.6460
FND 100121070		KH500000863	25-Feb-19	12-Feb-23	2,798	67,505.29	Fixed	12.4380				102.2143
FND 100121070		KH500000877	19-Apr-19	04-Apr-23	2,817	51,303.00	Fixed	12.3000				101.4434
FND 100121070		KH500000879	19-Aug-19	08-Aug-23	2,863	45,003.00	Fixed	11.5170				103.3653
FND 100121070		KH500000939	29-Mar-19	12-Nov-23	3,041	69,221.44	Fixed	12.2800				101.4181
FIFTEEN YEAR BONDS												
FND 100121070		KH100000140	26-Mar-21	01-Mar-22	235	3,603.00	Fixed	11.5000				100.4728
FND 100121070		KH100000192	25-Jul-21	06-Sep-22	301	34,492.00	Fixed	11.5000				100.6631
FND 100121070		KH100000180	26-Jul-21	07-Jul-22	479	32,569.10	Fixed	12.5000				100.8928
FND 100121070		KH100000148	31-Mar-21	13-Mar-23	609	34,799.80	Fixed	12.5000				100.2116
FND 100121070		KH400000148	26-Oct-21	07-Oct-24	1,179	11,552.45	Fixed	10.5000				103.0857
FND 100121070		KH400000150	29-Mar-21	10-Mar-25	1,339	27,693.00	Fixed	10.2500				100.8151
FND 100121070		KH400000150	29-Mar-21	10-Mar-25	1,339	27,693.00	Fixed	10.2500				100.7242
FND 100121070		KH500000158	26-Jul-21	06-Oct-24	1,586	24,102.01	Fixed	10.0000				99.8260
FND 100121070		KH500000167	26-Jul-21	06-Sep-27	2,453	51,659.02	Fixed	11.0000				97.7823
FND 100121070		KH500000230	25-Feb-21	07-Feb-26	2,387	45,124.18	Fixed	12.2500				96.1726
FND 100121070		KH500000269	29-Jul-21	10-Sep-26	2,490	56,103.06	Fixed	10.8000				99.2706
FND 100121070		KH500000342	26-Mar-21	08-Mar-23	1,415	48,254.45	Fixed	12.6500				100.1996
FND 100121070		KH500000379	22-Oct-21	03-Oct-23	1,402	29,064.15	Fixed	12.7500				101.3412
FND 100121070		KH500000430	26-Jul-21	08-Jul-24	1,480	48,803.08	Fixed	12.8570	10.2000	108.2106	100.9882	100.6164
FND 100121070		KH500000434	13-Mar-21	06-Mar-24	1,486	48,142.27	Fixed	12.7400				100.7443
FND 100121070		KH500000435	29-Jul-21	10-Jul-24	1,742	50,552.05	Fixed	12.3400				100.0075
FND 100121070		KH500000719	25-Feb-21	05-Feb-23	1,952	50,803.00	Fixed	12.7500				100.9697
TWENTY YEAR BOND												
FND 100120070		KH100000140	30-Jul-21	08-Jul-23	2,816	36,145.10	Fixed	11.7500				100.9023
FND 100120070		KH200000178	30-Mar-21	10-Jul-23	3,880	33,452.07	Fixed	11.4000				99.7301
FND 100120070		KH400000340	26-Jul-21	01-Nov-23	4,128	56,884.79	Fixed	12.0000				100.7905
FND 100120070		KH500000158	26-Jul-21	10-Jul-23	5,406	12,311.26	Fixed	14.0000				100.8000
FND 100120070		KH500000325	26-Mar-21	08-Mar-23	6,072	56,079.29	Fixed	13.2000				101.8148
FND 100120070		KH500000355	30-Jul-21	05-Jul-23	6,196	68,801.11	Fixed	12.2000	12.8500	107.3021	107.3021	100.6777
FND 100120070		KH500000394	15-Jul-21	21-Mar-23	6,497	66,006.45	Fixed	12.8770	11.3800	112.0486	101.6024	200.000.000
FND 100120070		KH500000494	15-Mar-21	15-Mar-23	6,457	66,006.45	Fixed	12.8720	10.0900	98.7389	101.6024	1.300.000.000
THIRTY YEAR BOND												
FND 100120070		KH500000399	26-Jul-21	28-Mar-26	6,964	20,162.00	Fixed	11.2500				96.8177
FND 100120070		KH500000435	26-Jul-21	28-Mar-26	7,869	49,268.15	Fixed	11.4000				100.8613
FND 100120070		KH700000382	10-Apr-21	09-Apr-46	9,033	19,281.84	Fixed	13.0400				104.5498
INFRASTRUCTURE BONDS												
IBF 100111070		KH200000135	28-Feb-17	21-Jan-21	7,139	28,144.70	Fixed	12.0000				91.1930
REAL PEOPLE MEDIUM TERM NOTE												
RPB 100111070		KH400000304	07-Oct-20	20-Nov-21	199	6,588.33	Fixed	12.0000				101.5136
RPB 100111070		KH500000242	03-Oct-21	18-Sep-23	794	11,735.00	Fixed	10.0000				102.4115
RPB 100111070		KH500000110	30-Jul-21	15-Sep-25	1,502	27,503.35	Fixed	11.0000				100.8787
RPB 100111070		KH500000198	27-Oct-21	10-Oct-28	1,814	27,445.06	Fixed	12.0000				100.8164
RPB 100110070		KH500000100	16-Oct-21	05-Oct-26	1,235	35,119.08	Fixed	11.0000				100.1055
RPB 100110070		KH500000183	30-Mar-21	10-Mar-27	2,098	51,159.26	Fixed	11.0000				100.3513
RPB 100110070		KH500000454	26-Jul-21	12-May-25	1,386	28,035.45	Fixed	12.5000				100.8148
RPB 100110070		KH500000454	26-Jul-21	06-Jul-23	1,714	40,020.45	Fixed	10.9000	10.7000	104.4547	100.8679	170.000.000
RPB 100110070		KH500000690	27-Feb-21	12-Feb-29	2,798	14,300.40	Fixed	12.5000				100.2670
RPB 100110070		KH500000798	26-Mar-21	10-Jan-23	4,196	41,166.89	Fixed	12.5000	10.8881	114.1188	109.2333	107.7313
RPB 100110070		KH500000805	26-Mar-21	27-Feb-24	2,206	18,404.46	Fixed	12.5000				100.9027
RPB 100110070		KH500000543	26-Jul-21	06-Oct-26	5,187	71,028.24	Fixed	11.7500	11.6000	103.1897	100.5620	100.5622
RPB 100210070		KH500000563	03-Jul-21	25-Mar-26	1,774	18,275.46	Fixed	10.2000				102.6110
RPB 100210070		KH500000564	26-Jul-21	06-Jul-23	2,478	78,639.49	Fixed	10.9000				100.8636
RPB 100210070		KH700000224	25-Jan-21	05-Jan-27	5,052	81,052.02	Fixed	12.2070	11.7750	108.7392	102.9964	102.8902
RPB 100210070		KH700000346	12-Apr-21	21-Mar-23	6,437	81,941.03	Fixed	12.6070	10.1000	106.8127	103.1033	100.000.000
BONDS SELL/BUY BACK TRANSACTIONS												
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION												
FND 10011610		KH500000106	16-Nov-18	09-Nov-21	1,900	16,072.86	Fixed	11.0000	10.8601	100.8076	100.4773	103.5821
FND 10011810		KH500000106	25-Nov-18	19-Nov-21	3,041	69,222.44	Fixed	12.2800	11.3000	106.6889	104.6819	101.4181
FND 100121070		KH500000432	28-Mar-21	08-Mar-23	1,415	45,204.88	Fixed	12.6500	10.0000	100.6872	100.2631	100.1996
FND 100120070		KH500000198	26-Jul-21	07-Nov-23	4,128	56,884.79	Fixed	12.0000	11.6000	101.9028	98.7389	20.000.000
FND 100120070		KH500000349	26-Jul-21	01-Nov-23	4,128	56,884.79	Fixed	12.0000	11.7000	102.1201	100.1451	100.7905
FND 100120070		KH500000349	26-Jul-21	01-Nov-23	4,128	56,884.79	Fixed	12.0000	11.6000	102.8625	100.8845	100.7905
FND 100120070		KH500000349	26-Jul-21	01-Nov-23	4,128	56,884.79	Fixed	12.0000	11.8100	103.1198	101.1548	100.7905
FND 100120070		KH500000349	26-Jul-21	01-Nov-23	4,128	56,884.79	Fixed	12.0000	11.8100	103.1198	101.1548	100.7905
FND 100120070		KH500000349	26-Jul-21	01-Nov-23	4,128	56,884.79	Fixed	12.0000	11.8100	103.1198	101.1548	100.7905
FND 100120070		KH500000349	26-Jul-21	01-Nov-23	4,128	56,884.79	Fixed	12.0000	11.8100	103.1198	101.1548	100.7905
FND 100120070		KH500000349	26-Jul-21	01-Nov-23	4,128	56,884.79	Fixed	12.0000	11.8100	103.1198	101.1548	100.7905
FND 100120070		KH500000349	26-Jul-21	01-Nov-23	4,128	56,884.79	Fixed	12.0000	11.8100	103.1198	101.1548	100.7905
FND 100120070		KH500000349	26-Jul-21	01-Nov-23	4,128	56,884.79	Fixed	12.0000	11.8100	103.1198	101.1548	100.7905
FND 100120070		KH500000349	26-Jul-21	01-Nov-23	4,128	56,884.79	Fixed	12.0000	11.8100	103.1198	101.1548	100.7905
FND 100120070		KH500000349	26-Jul-21	01-Nov-23	4,128	56,884.79	Fixed	12.0000	11.8100	103.1198	101.1548	100.7905
FND 100120070		KH500000349	26-Jul-21	01-Nov-23	4,128	56,884.79	Fixed	12.0000	11.8100	103.1198	101.1548	100.7905
FND 100120070		KH500000349	26-Jul-21	01-Nov-23	4,128	56,884.79	Fixed	12.0000	11.8100	103.1198	101.1548	100.7905
FND 100120070		KH500000349	26-Jul-21	01-Nov-23	4,128	56,884.79	Fixed	12.0000	11.8100	103.1198	101.1548	100.7905
FND 100120070		KH500000349	26-Jul-21	01-Nov-23	4,128	56,884.79	Fixed					