BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

July 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												July 29, 2021
TWO YEAR BONDS												
FXD 1/2021/2Yr		KE7000002217	11-Jan-21	09-Jan-23	529	55,860.26	Fixed	9.4860			100.9224	
FIVE YEAR BONDS												
FXD 3/2016/ 5Yr		KE5000006436	26-Sep-16	20-Sep-21	53	23,051.05	Fixed	13.1120			102.5637	
FXD 1/2017/ 5Yr		KE5000007434	26-Aug-17	22-Aug-22	389	29,599.15	Fixed	12.4650			103.2998	
FXD 2/2017/ 5Yr		KE5000007764	23-Oct-17	17-Oct-22	445	20,712.10	Fixed	12.5170			103.8695	
FXD 1/2018/ 5Yr		KE5000008218	26-Mar-18	20-Mar-23	599	30,798.55	Fixed	12.2950			105.0761	
FXD 1/2019/ 5Yr		KE5000009547	25-Feb-19	19-Feb-24	935	65,082.22	Fixed	11.3040			102.7935	
FXD 2/2018/ 5Yr		KE6000001086	13-May-19	06-May-24	1,012	39,201.40	Fixed	10.8720			101.4706	
FXD 3/2018/ 5Yr		KE6000005766	16-Dec-19	09-Dec-24	1,229	45,012.60	Fixed	11.4500			103.6453	
FXD1/2020/ 5Yr		KE6000009547	11-May-20	05-May-25	1,376	30,121.88	Fixed	11.6670			104.0406	
TEN YEAR BONDS												
FXD 1/2012/10Yr	(Re-opened)	KE2000002358	25-Jun-12	13-Jun-22	319	35,273.70	Fixed	12.7050			103.1641	
FXD 1/2013/10Yr	(Re-opened)	KE2000006037	01-Jul-13	19-Jun-23	690	39,248.20	Fixed	12.3710			105.4261	
FXD 1/2013/10Yr	(Re-opened)	KE2000006037	01-Jul-13	19-Jun-23	690	39,248.20	Fixed	12.3710			105.4261	
FXD 1/2014/10Yr	(Re-opened)	KE3000008890	29-May-15	15-Jan-24	900	35,852.15	Fixed	12.1800			104.8284	
FXD 1/2016/10Yr		KE5000006329	29-Aug-16	17-Aug-26	1,845	18,306.45	Fixed	15.0390			115.1357	
FXD 1/2017/10Yr		KE5000007327	31-Jul-17	19-Jul-27	2,181	35,174.40	Fixed	12.9660			106.5597	
FXD 1/2017/10Yr		KE5000007327	31-Jul-17	19-Jul-27	2,181	35,174.40	Fixed	12.9660			106.5597	
FXD 1/2017/10Yr		KE5000007327	31-Jul-17	19-Jul-27	2,181	35,174.40	Fixed	12.9660	11.3000	107.2168	107.1099	106.5597 100,000,000
FXD 1/2017/10Yr		KE5000007327	31-Jul-17	19-Jul-27	2,181	35,174.40	Fixed	12.9660				106.5597
FXD 1/2018/10Yr		KE5000008762	27-Apr-18	14-Aug-28	2,573	40,584.60	Fixed	12.6860				103.9222
FXD 2/2018/10Yr		KE5000009216	17-Dec-18	04-Dec-28	2,685	54,034.49	Fixed	12.5020				102.6445
FXD 1/2019/10Yr		KE5000009659	25-Feb-19	12-Feb-29	2,755	67,650.28	Fixed	12.4380				102.3655
FXD 2/2019/10Yr		KE5000009877	15-Apr-19	02-Apr-29	2,804	51,325.00	Fixed	12.3050				101.4381
FXD 3/2019/10Yr		KE6000004876	19-Aug-19	06-Aug-29	2,930	45,005.05	Fixed	11.5170				104.3653
FXD 4/2019/10Yr		KE6000005659	25-Nov-19	12-Nov-29	3,028	69,222.44	Fixed	12.2800				101.4088
FXD 4/2019/10Yr		KE6000005659	25-Nov-19	12-Nov-29	3,028	69,222.44	Fixed	12.2800				101.4088
FIFTEEN YEAR BONDS												
FXD1/2007/15Yr		KE1000001345	26-Mar-07	07-Mar-22	221	3,654.60	Fixed	14.5000				104.2729
FXD2/2007/15Yr		KE1000001352	25-Jun-07	06-Jun-22	312	32,682.60	Fixed	13.5000				105.6632
FXD1/2007/15Yr	(Re-opened)	KE1000001360	26-Nov-07	07-Nov-22	466	32,958.10	Fixed	12.5000				103.6928
FXD1/2008/15Yr		KE1000001428	31-Mar-08	13-Mar-23	592	34,799.80	Fixed	12.5000				104.2518
FXD1/2009/15Yr		KE4000003436	26-Oct-09	07-Oct-24	1,166	31,952.45	Fixed	12.5000	10.1867	109.8618	106.1528	106.2296 250,000,000
FXD1/2010/15Yr		KE4000003550	29-Mar-10	10-Mar-25	1,320	27,693.90	Fixed	10.2500				100.1238
FXD1/2010/15Yr		KE4000003550	29-Mar-10	10-Mar-25	1,320	27,693.90	Fixed	10.2500	10.5930	102.9197	99.0900	100.1238 680,000,000
FXD1/2010/15Yr		KE4000003550	29-Mar-10	10-Mar-25	1,320	27,693.90	Fixed	10.2500	10.0000	104.6913	100.7208	100.1238 100,000,000
FXD2/2010/15Yr	(Re-opened)	KE2000001558	25-Apr-11	06-Dec-25	1,593	24,532.51	Fixed	9.0000				93.8236
FXD1/2012/15Yr		KE4000003675	24-Sep-12	06-Sep-27	2,230	81,551.44	Fixed	11.0000				98.4537
FXD1/2012/15Yr		KE4000003675	24-Sep-12	06-Sep-27	2,230	81,551.44	Fixed	11.0000	11.2500	102.9956	98.8857	98.4537 200,000,000
FXD1/2013/15Yr	(Re-opened)	KE4000003780	25-Feb-13	07-Feb-28	2,384	49,124.18	Fixed	11.2500				98.6312
FXD1/2013/15Yr	(Re-opened)	KE4000003780	25-Feb-13	07-Feb-28	2,384	49,124.18	Fixed	11.2500				98.6312
FXD2/2013/15Yr		KE4000003808	29-Apr-13	10-Apr-28	2,447	66,103.06	Fixed	12.0000	11.6500	104.8887	101.5590	101.5593 160,000,000
FXD1/2018/15Yr		KE5000008432	28-May-18	09-May-33	4,302	76,457.90	Fixed	12.6500				101.2148
FXD2/2018/15Yr		KE5000008879	22-Oct-18	03-Oct-33	4,449	29,064.35	Fixed	12.7500				101.2412
FXD1/2019/15Yr		KE5000009430	28-Jan-19	09-Jan-34	4,547	80,809.08	Fixed	12.8570				105.9462
FXD2/2019/15Yr		KE6000001104	13-May-19	24-Apr-34	4,652	64,147.57	Fixed	12.7340				102.7243
FXD3/2019/15Yr		KE6000001328	29-Jul-19	10-Jul-34	4,729	50,552.95	Fixed	12.3400	12.6212	98.3250	98.2233	100.0675 400,000,000
FXD1/2009/15Yr		KE6000007218	25-Feb-20	05-Feb-35	4,939	50,883.00	Fixed	12.7560				100.9687
TWENTY YEAR BOND												
FXD1/2008/20Yr	(Re-opened)	KE1000001493	30-Jun-08	05-Jun-28	2,503	38,145.10	Fixed	13.7500				106.9203
FXD1/2011/20Yr	(Re-opened)	KE2000002176	30-May-11	05-May-31	3,567	33,822.97	Fixed	10.0000	12.4000	88.5682	86.5627	86.8142 100,000,000
FXD1/2011/20Yr	(Re-opened)	KE2000002176	30-May-11	05-May-31	3,567	33,822.97	Fixed	10.0000				86.8142
FXD1/2012/20Yr	(Re-opened)	KE4000003949	26-Nov-12	01-Nov-32	4,113	56,884.79	Fixed	12.0000				97.8545
FXD1/2016/20Yr		KE5000006543	26-Sep-16	01-Sep-36	5,513	12,761.20	Fixed	14.0000				97.0653
FXD1/2018/20Yr		KE5000008325	26-Mar-18	01-Mar-38	6,059	19,078.29	Fixed	13.2000				101.3041
FXD1/2019/20Yr		KE5000009855	30-Jul-19	05-Jul-39	6,188	88,905.11	Fixed	13.3700	13.0802	100.9149	100.8061	99.9629 300,000,000
FXD1/2019/20Yr		KE5000009984	15-Apr-19	21-Mar-39	6,444	66,006.45	Fixed	12.8730				98.3991
FXD1/2019/20Yr		KE5000009984	15-Apr-19	21-Mar-39	6,444	66,006.45	Fixed	12.8730				98.3991
FXD1/2019/20Yr		KE5000009984	15-Apr-19	21-Mar-39	6,444	66,006.45	Fixed	12.8730				98.3991
TWENTY FIVE YEAR BOND												
FXD1/2010/25Yr	(Re-opened)	KE4000003089	28-Jun-10	28-May-35	5,051	20,192.50	Fixed	11.2500				96.2600
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	7,970	86,258.15	Fixed	13.4000				106.6813
FXD1/2021/25Yr		KE7000003652	10-May-21	09-Apr-46	#REF!	14,246.10	Fixed	13.9240	13.5250	105.8391	102.7789	102.9616 200,000,000
FXD1/2021/25Yr		KE7000003652	10-May-21	09-Apr-46	#REF!	14,246.10	Fixed	13.9240	13.4899	106.0956	103.0354	102.9616 300,000,000
FXD1/2021/25Yr		KE7000003652	10-May-21	09-Apr-46	#REF!	14,246.10	Fixed	13.9240	13.1840	108.3810	105.3208	102.9616 69,150,000
THIRTY YEAR BOND												
SDB 1/2011/30Yr	(Re-opened)	KE2000002135	28-Feb-11	21-Jan-41	7,116	28,144.70	Fixed	12.0000				91.1930
INFRASTRUCTURE BONDS												
IFB 2/2009/12Yr		KE4000003204	07-Dec-09	22-Nov-21	116	5,388.33	Fixed	12.0000				101.5128
IFB 1/2011/12Yr		KE2000002242	03-Oct-11	18-Sep-23	781	11,735.50	Fixed	12.0000				105.4815
IFB 1/2013/12Yr		KE3000008130	30-Sep-13	15-Sep-25	1,509	27,925.35	Fixed	11.0000	9.2500	107.2428	103.3444	102.5727 361,000,000
IFB 1/2014/10Yr		KE4000001139	27-Oct-14	12-Oct-26	1,901	27,045.95	Fixed	11.0000				104.5256
IFB 1/2015/9Yr		KE5000004100	14-Dec-15	02-Dec-24	1,222	25,119.55	Fixed	11.0000				102.1055
IFB 1/2015/9Yr		KE5000004100	14-Dec-15	02-Dec-24	1,222	25,119.55	Fixed	11.0000	9.3500	104.9292	103.3578	102.1055 50,000,000
IFB 1/2015/12Yr		KE4000001653	30-Mar-15	15-Mar-27	2,055	51,192.20	Fixed	11.0000				104.1991
IFB 1/2015/12Yr		KE4000001653	30-Mar-15	15-Mar-27	2,055	51,192.20	Fixed	11.0000				104.1991
IFB 1/2015/12Yr		KE4000001653	30-Mar-15	15-Mar-27	2,055	51,192.20	Fixed	11.0000				104.1991
IFB 1/2016/9Yr		KE5000004654	23-May-16	12-May-25	1,383	28,035.40	Fixed	12.5000				108.8149
IFB 1/2016/15Yr		KE5000006659	24-Oct-16	06-Oct-31	3,721	40,029.65	Fixed	12.0000				105.6234
IFB 1/2016/15Yr		KE5000006659	24-Oct-16	06-Oct-31	3,721	40,029.65	Fixed	12.0000	10.8574	107.9444	104.6147	105.6234 100,000,000
IFB 1/2017/12Yr		KE5000006980	27-Feb-17	12-Feb-29	2,755	14,330.40	Fixed	12.5000				109.2570
IFB 1/2017/7Yr		KE5000007988	27-Nov-17	18-Nov-24	1,208	41,499.45	Fixed	12.5000				106.0594
IFB 1/2018/10Yr		KE5000008093	20-Jan-18	10-Jan-33	4,183	41,184.80	Fixed	12.5000				107.6271
IFB 1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	6,297	36,787.30	Fixed	11.9500				105.1057
IFB 1/2019/25Yr		KE5000009760	25-Mar-19	22-Feb-44	8,243	16,828.65	Fixed	12.2000				100.3077
IFB 1/2019/25Yr		KE5000009760	25-Mar-19	22-Feb-44	8,243	16,828.65	Fixed	12.2000	12.1548	104.6034	100.2798	100.3077 220,000,000
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	08-Oct-35	5,184	71,028.55	Fixed	11.7500				100.5820
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	02-Apr-29	2,804	74,397.29	Fixed	10.8500				103.9761
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	02-Apr-29	2,804	74,397.29	Fixed	10.8500				103.9761
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	02-Apr-29	2,804	74,397.29	Fixed	10.8500				103.9761
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	02-Apr-29	2,804	74,397.29	Fixed	10.8500				103.9761
IFB 1/2020/6Yr		KE6000008653	03-Jun-20	25-May-26	1,761	19,275.46	Fixed	10.2000				102.5935
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,665	78,639.89	Fixed	10.9000	10.7500	105.4263	100.7249	100.9737 153,000,000
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,665	78,639.89	Fixed	10.9000				100.9737
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,665	78,639.89	Fixed	10.9000				100.9737
IFB 1/2021/16Yr		KE7000002324	25-Jan-21	05-Jan-37	5,639	81,052.52	Fixed	12.2570				102.8121
IFB 1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	6,444	81,841.63	Fixed	12.6670	12.0930	107.8110	104.1527	104.5772 100,000,000
IFB 1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	6,444	81,841.63	Fixed	12.6670	11.9053	106.5299	104.7716	104.5772 65,000,000
IFB 1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	6,444	81,841.63	Fixed	12.6670	11.9930	106.5647	104.8084	104.5772 100,000,000
BONDS SELL/BUY BACK TRANSACTIONS												
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES.50 MILLION												
FXD1/2020/ 5Yr		KE6000008547	11-May-20	05-May-25	1,376	30,121.88	Fixed	11.6670	10.5000	106.0930	103.5288	104.0406 2,000,000
FXD 1/2013/10Yr	(Re-opened)	KE2000006037	01-Jul-13	19-Jun-23	690	39,248.20	Fixed	12.3710	9.9300	105.6186	104.3271	105.4261 5,000,000
FXD 1/2013/10Yr	(Re-opened)	KE2000006037	01-Jul-13	19-Jun-23	690	39,248.20	Fixed	12.3710	9.3000	106.4352	105.2037	105.4261 1,000,000
FXD 1/2014/10Yr	(Re-opened)	KE3000008890	29-May-15	15-Jan-24	900	35,852.15	Fixed	12.1800	10.0000	105.0002	104.6836	104.8284 500,000
FXD 1/2017/10Yr		KE5000007327	31-Jul-17	19-Jul-27	2,181	35,174.40	Fixed	12.9660	11.4230	106.6604	106.5535	106.5597 20,000,000
FXD 1/2018/10Yr		KE5000008762	27-Apr-18	14-Aug-28	2,573	40,584.60	Fixed	12.6860	12.1600	107.8972	102.4255	103.9222 5,700,000
FXD 2/2018/10Yr		KE5000009216	17-Dec-18	04-Dec-28	2,685	54,034.49	Fixed	12.5020	11.9500	104.1699	102.6234	102.6445 3,000,000
FXD 4/2019/10Yr		KE6000005659	25-Nov-19	12-Nov-29	3,028	69,222.44	Fixed	12.2800	12.2965	102.0997	99.8731	101.4088 9,300,000
FXD 4/2019/10Yr		KE6000005659	25-Nov-19	12-Nov-29	3,028	69,222.44	Fixed	12.2800	11.3960	106.9594	104.6328	101.4088 3,000,000
FXD1/2010/15Yr		KE4000003550	29-Mar-10	10-Mar-25	1,320	27,693.90	Fixed	10.2500	11.2936	101.0326	97.2029	100.1238 2,900,000
FXD1/2010/15Yr		KE4000003550	29-Mar-10	10-Mar-25	1,320	27,693.90	Fixed	10.2500	10.4930	103.3613	99.5316	100.1238 500,000
FXD2/2010/15Yr	(Re-opened)	KE2000001558	20-Apr-11	06-Dec-25	1,593	24,532.51	Fixed	9.0000	10.5882	95.6410	94.5284	93.8236 5,000,000
FXD1/2012/15Yr		KE4000003675	24-Sep-12	06-Sep-27	2,230	81,551.44	Fixed	11.0000	11.5500	101.9245	97.8166	98.4537 2,000,000
FXD1/2013/15Yr	(Re-opened)	KE4000003780	25-Feb-13	07-Feb-28	2,384	49,124.18	Fixed	11.2500	12.1276	101.1843	96.3956	98.6312 10,000,000
FXD1/2013/15Yr	(Re-opened)	KE4000003780	25-Feb-13	07-Feb-28	2,384	49,124.18	Fixed	11.2500	11.6000	103.4789	98.4152	98.6312 14,000,000
FXD1/2012/20Yr	(Re-opened)	KE4000003949	26-Nov-12	01-Nov-32	4,113	56,884.79	Fixed	12.0000	11.9600	102.6093	100.2027	97.8545 3,000,000
FXD1/2012/20Yr	(Re-opened)	KE4000003949	26-Nov-12	01-Nov-32	4,113	56,884.79	Fixed	12.0000	11.8259	103.4355	101.0289	97.8545 1,000,000
FXD1/2012/20Yr	(Re-opened)	KE4000003949	26-Nov-12	01-Nov-32	4,113	56,884.79	Fixed	12.0000	11.7652	103.8126	101.4080	97.8545 7,200,000
FXD1/2012/20Yr	(Re-opened)	KE4000003949	26-Nov-12	01-Nov-32	4,113	56,884.79	Fixed	12.0000	11.7600	103.8452	101.4386	97.8545 24,400,000
FXD1/2012/20Yr	(Re-opened)	KE4000003949	26-Nov-12	01-Nov-32	4,113	56,884.79	Fixed	12.0000	11.7252	104.0825	101.6559	97.8545 4,000,000
FXD1/2012/20Yr	(Re-opened)	KE4000003949	26-Nov-12	01-Nov-32	4,113	56,884.79	Fixed	12.0000	11.7200	104.0951	101.6685	97.8545 10,900,000
FXD2/2018/20Yr		KE5000008825	30-Jul-18	05-Jul-38	6,185	88,905.11	Fixed	13.2000	12.9607	101.6988	101.5880	99.9629 40,000,000
FXD1/2019/20Yr		KE5000009984	15-Apr-19	21-Mar-39	6,444	66,006.45	Fixed	12.8730	12.5149	106.2999	102.4804	98.3991 1,000,000
FXD1/2019/20Yr		KE5000009984	15-Apr-19	21-Mar-39	6,444	66,006.45	Fixed	12.8730	12.5100	106.3353	102.5158	98.3991 2,800,000
FXD1/2019/20Yr		KE5000009984	15-Apr-19	21-Mar-39	6,444	66,006.45	Fixed	12.8730	12.4849	106.5167	102.6972	98.3991 800,000
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	7,970	86,258.15	Fixed	13.4000	13.3530	101.7158	100.3169	106.6813 37,200,000
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	7,970	86,258.15	Fixed	13.4000	13.3351	102.0342	100.6353	106.6813 7,000,000
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	7,970	86,258.15	Fixed	13.4000	13.2930	102.4275	101.0286	106.6813 35,000,000
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	7,970	86,258.15	Fixed	13.4000	12.9300	105.5158	104.1167	106.6813 500,000
FXD1/2021/25Yr		KE7000003652	10-May-21	09-Apr-46	#REF!	14,246.10	Fixed	13.9240	13.7700	104.0803	101.0201	102.9616 200,000
FXD1/2021/25Yr		KE7000003652	10-May-21	09-Apr-46	#REF!	14,246.10	Fixed	13.9240	13.5252	105.8838	102.9234	102.9616 20,000,000
FXD1/2021/25Yr		KE7000003652	10-May-21	09-Apr-46	#REF!	14,246.10	Fixed	13.9240	13.4757	106.2000	103.1398	102.9616 2,000,000
FXD1/2021/25Yr		KE7000003652	10-May-21	09-Apr-46	#REF!	14,246.10	Fixed	13.9240	13.4349	106.5000	103.4398	102.9616 23,000,000
FXD1/2021/25Yr		KE7000003652	10-May-21	09-Apr-46	#REF!	14,246.10	Fixed	13.9240	13.4213	106.6000	103.5398	102.9616 20,600,000
FXD1/2021/25Yr		KE7000003652	10-May-21	09-Apr-46	#REF!	14,246.10	Fixed	13.9240	13.3674	107.0000	103.9398	102.9616 21,000,000
FXD1/2021/25Yr		KE7000003652	10-May-21	09-Apr-46	#REF!	14,246.10	Fixed	13.9240	13.1300	108.7842	105.7240	102.9616 100,000
FXD1/2021/25Yr		KE7000003652	10-May-21	09-Apr-46	#REF!	14,246.10	Fixed	13.9240	13.0449	109.4510	106.3908	102.9616 200,000
IFB 1/2015/9Yr		KE5000004100	14-Dec-15	02-Dec-24	1,222	25,119.55	Fixed	11.0000	9.7000	104.1967	102.6253	102.1055 11,150,000
IFB 1/2015/12Yr		KE4000001653	30-Mar-15	15-Mar-27	2,055	51,192.20	Fixed	11.0000	10.3397	105.8288	101.9315	104.1991 4,800,000
IFB 1/2015/12Yr		KE4000001653	30-Mar-15	15-Mar-27	2,055	51,192.20	Fixed	11.0000	10.3200	105.9893	101.9908	104.1991 3,000,000
IFB 1/2015/12Yr		KE4000001653	30-Mar-15	15-Mar-27	2,055	51,192.20	Fixed	11.0000	9.5000	108.4039	104.5055	104.1991 40,000,000
IFB 1/2016/15Yr		KE5000006659	24-Oct-16	06-Oct-31	3,721	40,029.65	Fixed	12.0000	11.3450	106.9289	102.5992	105.6234 20,000,000
IFB 1/2017/7Yr		KE5000007988	27-Nov-17	18-Nov-24	1,208	41,499.45	Fixed	12.5000	9.7000	107.9202	105.5537	106.0594 2,500,000
IFB 1/2018/20Yr		KE5000009760	25-Mar-19	22-Feb-44	8,243	16,828.65	Fixed	12.2000	12.4165	102.1946	98.2715	100.3077 500,000
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	08-Oct-35	5,184	71,028.55	Fixed	11.7500	11.0000	107.8042	104.7699	100.5820 10,000,000
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	02-Apr-29	2,804	74,397.29	Fixed	10.8500	10.0087	106.9935	103.4743	103.9761 10,000,000
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	02-Apr-29	2,804	74,397.29	Fixed	10.8500	9.9567	106.9070	103.8878	103.9761 4,000,000
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	02-Apr-29	2,804	74,397.29	Fixed	10.8500	9.8866	107.1641	103.9449	103.9761 34,000,000
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	02-Apr-29	2,804	74,397.29	Fixed	10.8500	9.8800	107.1925	103.9733	103.9761 3,000,000
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,665	78,639.89	Fixed	10.9000	11.2030	103.2230	98.5216	100.9737 3,000,000
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,665	78,639.89	Fixed	10.9000	10.1357	108.5487	103.8473	100.9737 1,000,000

IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,655	78,639.89	Fixed	10.9000	10.1200	108.6301	103.9287	100.9737	100,000
IFB 1/2021/16Yr		KE7000002324	25-Jan-21	05-Jan-37	5,639	81,052.52	Fixed	12.2570	12.0453	101.3867	101.2857	102.8121	3,900,000
IFB 1/2021/16Yr		KE7000002324	25-Jan-21	05-Jan-37	5,639	81,052.52	Fixed	12.2570	11.7930	103.5436	103.4426	102.8121	20,000,000
IFB 1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	6,444	81,941.63	Fixed	12.6670	12.2355	106.2706	102.5117	104.5772	5,000,000
IFB 1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	6,444	81,941.63	Fixed	12.6670	11.8750	108.7291	104.9708	104.5772	33,000,000
IFB 1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	6,444	81,941.63	Fixed	12.6670	11.8500	108.8940	105.1357	104.5772	17,000,000
IFB 1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	6,444	81,941.63	Fixed	12.6670	11.8446	108.9283	105.1700	104.5772	20,000,000
IFB 1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	6,444	81,941.63	Fixed	12.6670	11.5000	111.0451	107.4868	104.5772	20,000,000
IFB 1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	6,444	81,941.63	Fixed	12.6670	11.4000	111.9321	108.1738	104.5772	4,500,000
IFB 1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	6,444	81,941.63	Fixed	12.6670	11.2600	112.9054	109.1471	104.5772	6,050,000
CORPORATE BONDS													
CHASE BANK FIXED MEDIUM TER S													
CHBD.BD.02/06/22-0044-13.5		KE5000002104	10-Jun-15	02-Jun-22	308	4,822.40	FIXED	13.2500				100.0606	
REAL PEOPLE MEDIUM TERM NOTE													
RPBD.BD.06/08/18-0046-13.65		KE5000002096	10-Aug-15	28-Feb-22	214	267.10	VARIABLE	T.B (91) + 1.00%				90.0606	
RPBD.BD.03/08/20-0047-13.65		KE5000003102	10-Aug-15	24-Jul-28	2,552	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	1,198	1,624.40	FIXED	12.2500				103.3447	
CENTUM REAL ESTATE LIMITED MEDIUM TERM NOTE (SENIOR SECURED)													
CENTUM REAL ESTATE - ZERO COUPON		KE7000002648	16-Dec-20	13-Dec-23	867	2,603.30	FIXED	12.5000				73.1357	
CENTUM REAL ESTATE - ZERO COUPON EQUITY LINKE		KE7000002654	16-Dec-20	13-Dec-23	867	354.60	FIXED	12.0000				-	
FAMILY BANK MEDIUM TERM NOTE													
FAMILY FXD		KE7000005095	25-Jun-21	18-Dec-26	1,968	3,999.00	FIXED	13.0000				-	
FAMILY FLR		KE7000005103	25-Jun-21	18-Dec-26	1,968	1.00	VARIABLE	182-Day T-Bill +250bps				-	

Turnover in Bonds	
Today	Previous
4,840,450,000	**3,479,200,000**

Total Deals	
Today	Previous
122	**52**

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 **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.