

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE													December 1, 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 (%)	Premium Price (%)	Total Value Traded (Kshs)	
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS ABOVE KES 50 MILLION													December 1, 2021
TWO YEAR BONDS													
FXD 1002100Y	KE7000002217	11-Jan-21	09-Jun-23	404	55,960.28	Fixed	8.8800				101.0304		
FIVE YEAR BONDS													
FXD 1002150Y	KE0000027434	29-Aug-17	22-Aug-22	264	20,599.15	Fixed	12.6500				102.8059		
FXD 1002150Y	KE0000027194	29-Oct-17	17-Oct-22	300	20,714.50	Fixed	12.5170				104.8248		
FXD 1002150Y	KE0000026216	29-Mar-18	24-Mar-23	471	30,795.35	Fixed	12.2900				103.8190		
FXD 1002150Y	KE0000026567	29-Feb-18	18-Feb-24	810	45,982.22	Fixed	11.3400				103.7189		
FXD 1002150Y	KE0000021596	13-Mar-18	18-Mar-24	807	39,017.85	Fixed	10.8720				103.2712		
FXD 1002150Y	KE0000020578	16-Dec-18	08-Dec-24	1,534	40,972.60	Fixed	11.4920				104.2498		
FXD 1002150Y	KE0000028967	11-May-20	05-May-25	1,261	35,112.85	Fixed	11.8670				103.7964		
FXD 1002150Y	KE7000000626	15-Mar-21	08-Mar-26	1,804	53,961.08	Fixed	11.2770	11.3000	100.9879	88.8022	100.0000	100.0000	
FXD 1002150Y	KE7000000581	15-Nov-21	09-Nov-26	1,804	53,961.93	Fixed	11.2770	11.2700	100.9394	100.0137	100.0000	100.0000	
TEN YEAR BONDS													
FXD 1002100Y	KE0000020628	29-Jun-12	13-Jun-22	196	35,273.70	Fixed	12.7000				102.2662		
FXD 1002100Y	KE0000020607	21-Mar-13	15-Mar-23	505	39,248.20	Fixed	12.3720				103.6465		
FXD 1002100Y	KE0000020890	29-Mar-15	18-Jun-24	799	38,852.18	Fixed	14.1800				106.6871		
FXD 1002100Y	KE0000020139	29-Mar-17	17-Jun-24	2,720	19,406.45	Fixed	10.2000				114.5004		
FXD 1002100Y	KE0000020727	31-Mar-17	19-Mar-27	2,096	35,174.60	Fixed	12.9600				105.9396		
FXD 1002100Y	KE0000020576	27-Aug-18	14-Aug-28	2,498	40,406.80	Fixed	10.8900				101.6813		
FXD 1002100Y	KE0000020174	17-Dec-18	04-Dec-28	2,980	54,034.49	Fixed	12.5020				101.5492		
FXD 1002100Y	KE0000020851	29-Feb-19	12-Feb-29	2,820	47,055.25	Fixed	12.4300				100.3922		
FXD 1002100Y	KE0000020476	18-Aug-19	05-Aug-29	2,805	40,030.00	Fixed	11.6170				99.2638		
FXD 1002100Y	KE0000020589	29-Jun-21	13-Jun-31	2,903	49,224.41	Fixed	12.2900	12.1665	100.9187	100.8111	99.1476	300.0000	
FIFTEEN YEAR BONDS													
FXD 10020150Y	KE1000010345	29-Mar-07	27-Mar-22	36	3,254.60	Fixed	14.2000				104.2729		
FXD 10020150Y	KE1000010159	29-Mar-07	26-Jun-22	187	32,692.60	Fixed	13.0000				103.5323		
FXD 10020150Y	KE1000010189	29-Mar-07	27-Mar-22	361	32,265.10	Fixed	13.0000				103.1221		
FXD 10020150Y	KE1000010428	31-Mar-08	13-Mar-23	867	34,799.90	Fixed	12.0000				104.2083		
FXD 10020150Y	KE0000020436	29-Oct-08	27-Oct-24	1,061	31,402.45	Fixed	12.0000				100.8120		
FXD 10020150Y	KE0000020260	29-Mar-11	13-Mar-26	1,106	27,330.30	Fixed	12.0000				100.3003		
FXD 10020150Y	KE0000021598	29-Mar-11	18-Dec-26	1,488	24,524.21	Fixed	9.0000				94.7255		
FXD 10020150Y	KE0000020823	29-Sep-12	04-Sep-27	2,180	41,561.44	Fixed	11.0000	11.8500	99.8715	87.4981	100.0000	100.0000	
FXD 10020150Y	KE0000020726	29-Feb-13	27-Feb-28	2,220	72,000.81	Fixed	11.2000				97.1461		
FXD 10020150Y	KE0000020868	29-Sep-13	07-Sep-28	2,302	45,103.00	Fixed	12.0000				99.2465		
FXD 10020150Y	KE0000020492	29-Mar-18	08-Mar-31	4,177	76,847.30	Fixed	11.8500				100.8629		
FXD 10020150Y	KE0000020429	29-Oct-18	04-Oct-31	4,304	29,936.30	Fixed	12.7500				103.1964		
FXD 10020150Y	KE0000020830	29-Jun-18	29-Jun-30	4,404	40,809.00	Fixed	12.8670				102.8830		
FXD 10020150Y	KE0000021034	12-Mar-19	07-Mar-29	4,507	44,142.27	Fixed	12.7460				103.1480		
FXD 10020150Y	KE0000010108	29-Jul-19	13-Jul-30	4,804	53,802.24	Fixed	12.3400				100.2652		
FXD 10020150Y	KE0000010718	29-Feb-20	05-Feb-25	4,874	50,881.00	Fixed	12.7500				102.0321		
TWENTY YEAR BOND													
FXD 1002020Y	KE1000010443	30-Jan-08	26-Jan-23	2,378	36,145.10	Fixed	13.7500				107.7700		
FXD 1002020Y	KE0000020175	30-Mar-11	29-Mar-26	3,462	33,822.27	Fixed	13.0000				100.9862		
FXD 1002020Y	KE0000020369	28-Mar-12	21-Mar-27	3,398	58,884.72	Fixed	12.0000				97.7132		
FXD 1002020Y	KE0000020462	29-Mar-12	21-Mar-26	3,398	12,181.28	Fixed	14.2500				97.0051		
FXD 1002020Y	KE0000020825	29-Mar-18	21-Mar-28	5,934	59,079.28	Fixed	13.0000				100.6852		
FXD 1002020Y	KE0000020865	30-Jul-18	29-Jul-28	6,000	60,001.11	Fixed	13.0000				101.8474		
FXD 1002020Y	KE0000020884	30-Mar-19	29-Mar-29	6,219	60,006.20	Fixed	13.0000	13.2600	99.1578	87.3042	89.0000	89.0000	
FXD 1002020Y	KE0000020120	16-Aug-21	12-Aug-31	7,201	39,330.81	Fixed	13.6500				100.5287		
FXD 1002020Y	KE7000020120	16-Aug-21	12-Aug-31	7,201	39,330.81	Fixed	13.6500				100.5986		
TWENTY FIVE YEAR BOND													
FXD 10020250Y	KE0000020309	29-Jun-10	29-May-31	4,536	20,192.50	Fixed	11.2500				96.2603		
FXD 10020250Y	KE0000020549	29-Jan-18	26-May-41	7,605	86,294.18	Fixed	13.6000	13.3830	106.0992	106.0998	98.9724	94.0000	
FXD 10020250Y	KE0000020862	29-Mar-18	26-May-41	8,890	87,807.38	Fixed	13.6000	13.3830	106.0992	106.0998	98.9724	94.0000	
FXD 10020250Y	KE7000020362	10-May-21	09-Apr-46	8,895	87,807.38	Fixed	13.6040	13.7671	101.9501	101.0709	102.2426	400.0000	
THIRTY YEAR BOND													
FXD 1002100Y	KE0000020135	29-Feb-11	21-Jan-41	6,991	26,144.70	Fixed	12.0000				90.8334		
INFRASTRUCTURE BONDS													
FXD 1001110Y	KE0000020292	09-Dec-11	16-Sep-23	808	11,730.50	Fixed	11.7300				102.2469		
FXD 1001110Y	KE0000020130	30-Sep-13	15-Sep-25	1,482	16,960.21	Fixed	11.0000				102.8038		
FXD 1001110Y	KE0000020139	27-Oct-14	12-Oct-24	1,804	27,045.10	Fixed	11.0000				103.9217		
FXD 1001110Y	KE0000020410	14-Dec-15	03-Dec-24	1,087	25,119.00	Fixed	11.0000				103.6643		
FXD 1001110Y	KE0000020163	29-Mar-16	18-Mar-27	1,129	11,292.00	Fixed	11.0000				103.9217		
FXD 1001110Y	KE0000020484	23-May-16	11-Mar-28	1,208	20,035.00	Fixed	12.0000				107.9813		
FXD 1001110Y	KE0000020869	24-Oct-16	09-Oct-31	1,675	30,020.50	Fixed	12.0000				106.1862		
FXD 1001110Y	KE0000020489	27-Feb-17	17-Feb-29	2,600	14,350.60	Fixed	12.0000				103.1281		
FXD 1001110Y	KE0000020788	27-Feb-17	18-Mar-29	1,083	11,400.00	Fixed	12.0000				103.1281		
FXD 1001110Y	KE0000020681	21-Mar-17	10-Jan-31	6,008	41,184.00	Fixed	12.0000				103.1011		
FXD 1001110Y	KE0000020109	19-Mar-18	25-Oct-30	6,172	36,727.30	Fixed	11.0000				100.2157		
FXD 1001110Y	KE0000020370	29-Mar-18	24-Feb-31	6,178	16,838.00	Fixed	12.0000				103.7086		
FXD 1001110Y	KE0000020561	29-Oct-18	26-Oct-30	5,009	71,008.00	Fixed	11.7500	11.8700	101.6073	101.6029	99.8699	53.0000	
FXD 1001110Y	KE0000020430	13-Aug-19	02-Aug-30	5,009	24,307.00	Fixed	10.8500				99.8699		
FXD 10020110Y	KE0000020561	24-Aug-20	11-Aug-31	3,618	79,639.89	Fixed	11.0000	11.5000	100.1987	87.9023	101.6141	100.0000	
FXD 10020110Y	KE0000020565	24-Aug-20	11-Aug-31	3,618	79,639.89	Fixed	11.0000	11.7660	99.9912	86.9987	97.1614	300.0000	
FXD 10021010Y	KE0000020124	25-Jan-21	18-May-37	5,515	81,202.40	Fixed	12.2070				100.0016		
FXD 10021010Y	KE0000020266	10-Mar-21	01-Mar-36	6,219	81,561.00	Fixed	12.2070				100.0016		
FXD 10021010Y	KE0000020327	13-Sep-21	18-Aug-42	7,615	106,750.23	Fixed	12.7370	12.6500	103.0426	101.1087	101.4931	100.0000	
BONDS SELL/BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION													
FXD 1002010Y	KE0000020567	11-May-12	07-May-22	1,201	36,121.80	Fixed	11.8670	10.8000	103.1058	102.0298	101.7964	500.00	
FXD 1002100Y	KE0000020478	15-Aug-13	06-Aug-23	2,805	40,030.00	Fixed	11.6170	11.0000	103.4318	100.0863	98.3308	800.00	
FXD 1002150Y	KE0000020875	19-Aug-18	05-Aug-28	2,805	45,050.00	Fixed	11.6170	11.4500	103.6038	100.2801	98.3308	27.0000	
FXD 10020150Y	KE1000010428	31-Mar-08	13-Mar-23	867	34,799.90	Fixed	12.0000	10.4500	106.1000	105.2400	100.0000	100.00	
FXD 10020150Y	KE0000021598	29-Mar-11	18-Dec-26	1,488	24,524.21	Fixed	9.0000	10.3500	97.8727	93.7988	94.7255	30.0000	
FXD 10020150Y	KE0000020260	29-Mar-11	13-Mar-26	1,106	27,330.30	Fixed	12.0000	11.0100	103.6875	103.6875	100.0000	100.0000	
FXD 1002020Y	KE1000010443	30-Jan-08	26-Jan-23	2,378	36,145.10	Fixed	13.7500				103.1011		
FXD 1002020Y	KE0000020175	30-Mar-11	29-Mar-26	3,462	33,822.27	Fixed	13.0000				103.1011		
FXD 1002020Y	KE0000020369	28-Mar-12	21-Mar-27	3,398	58,884.72	Fixed	12.0000	11.4000	101.6141	101.6044	97.7132	1,000.0000	
FXD 1002020Y	KE0000020462	29-Mar-12	21-Mar-26	3,398	12,181.28	Fixed	14.2500	11.8700	97.8727	93.7988	94.7255	1,000.0000	
FXD 1002020Y	KE0000020825	29-Mar-18	21-Mar-28	5,934	59,079.28	Fixed	13.0000	12.8000	100.0000	97.7132	94.7255	4,300.0000	
FXD 1002020Y	KE0000020865	30-Jul-18	29-Jul-28	6,000	60,001.11	Fixed	13.0000	12.8000					