

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE														December 28, 2021
Issue No.	TSIN 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 (\$'s)		
													December 28, 2021	
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS ABOVE KES 50 MILLION														
TWO YEAR BONDS														
FXD 1002102V	KE700000217	11-Jan-21	09-Jun-23	385	55,860.38	Fixed		9.680				101.0304		
FIVE YEAR BONDS														
FXD 1002102V	KE500000734	28-Aug-17	25-Aug-22	245	29,599.13	Fixed		12.460				102.8054		
FXD 1002102V	KE500000734	23-Oct-17	17-Oct-22	301	20,712.19	Fixed		12.117				104.6045		
FXD 1002102V	KE500000413	28-Mar-18	20-Mar-23	605	20,709.55	Fixed		12.396				103.6160		
FXD 1002102V	KE500000847	25-Feb-19	19-Feb-24	291	55,862.22	Fixed		11.308				103.7060		
FXD 1002102V	KE500000596	19-Mar-19	19-Mar-24	368	20,202.49	Fixed		10.828				102.2172		
FXD 1002102V	KE500000378	19-Oct-19	19-Oct-24	1,088	45,812.80	Fixed		11.600				104.2368		
FXD 1002102V	KE500000847	11-Nov-20	20-Nov-25	1,232	38,121.08	Fixed		11.867				103.2964		
FXD 1002102V	KE700000065	19-Nov-21	09-Nov-26	178	53,661.38	Fixed		11.277				99.5244		
TEN YEAR BONDS														
FXD 1002102V	KE500000058	25-Jun-12	13-Jun-22	375	35,273.73	Fixed		12.700				102.5982		
FXD 1002102V	KE500000057	21-Jul-12	19-Jul-22	346	39,248.29	Fixed		12.370				103.2135		
FXD 1002102V	KE500000060	24-Nov-13	15-Nov-23	756	23,852.12	Fixed		12.300				104.8671		
FXD 1002102V	KE500000362	26-Nov-14	15-Nov-24	1,701	18,326.45	Fixed		12.090				113.4813		
FXD 1002102V	KE500000737	15-Jul-17	15-Jul-27	2,007	35,174.46	Fixed		12.960				105.2102		
FXD 1002102V	KE500000074	27-Nov-18	14-Nov-28	2,429	40,594.80	Fixed		12.884	12.1000	108.8205	102.4752	101.6871	200,000.000	
FXD 1002102V	KE500000374	17-Nov-18	06-Nov-28	2,961	34,504.99	Fixed		12.600				101.9491		
FXD 1002102V	KE500000063	25-Feb-19	12-Feb-29	2,611	37,455.29	Fixed		12.430				100.8028		
FXD 1002102V	KE500000077	15-Mar-19	02-Mar-29	2,695	51,105.00	Fixed		12.300				100.5555		
FXD 1002102V	KE500000075	18-Mar-19	06-Mar-29	2,796	45,955.05	Fixed		11.517				100.8000		
FXD 1002102V	KE500000069	25-Nov-19	12-Nov-29	2,884	39,494.96	Fixed		12.200				100.6111		
FIFTEEN YEAR BONDS														
FXD 1002102V	KE1000001345	26-Nov-07	07-Nov-22	77	1,654.69	Fixed		14.000				104.2729		
FXD 1002102V	KE1000001352	25-Nov-07	06-Nov-22	166	21,850.65	Fixed		13.500				103.9333		
FXD 1002102V	KE1000001360	26-Nov-07	07-Nov-22	322	32,458.19	Fixed		13.500				103.1241		
FXD 1002102V	KE4000001426	20-Oct-09	07-Oct-24	1,022	31,952.40	Fixed		13.000				106.2105		
FXD 1002102V	KE4000001505	28-Nov-10	18-Nov-25	1,178	27,630.00	Fixed		12.500				100.3934		
FXD 1002102V	KE4000001594	25-Nov-11	05-Nov-26	1,483	24,532.81	Fixed		12.000				97.7446		
FXD 1002102V	KE4000001675	24-Nov-12	05-Nov-27	2,183	31,551.64	Fixed		11.000				97.8861		
FXD 1002102V	KE4000001706	05-Feb-13	07-Feb-28	2,485	42,500.81	Fixed		11.600				97.8663		
FXD 1002102V	KE4000001808	29-Mar-13	15-Mar-28	2,303	36,103.06	Fixed		12.000				100.6174		
FXD 1002102V	KE5000000432	24-Mar-13	09-Mar-28	2,158	75,457.20	Fixed		12.000				100.8629		
FXD 1002102V	KE5000000872	25-Oct-15	05-Oct-30	4,305	39,954.36	Fixed		12.700				101.1962		
FXD 1002102V	KE5000000430	26-Nov-15	06-Nov-30	4,403	35,809.08	Fixed		12.870				101.8579		
FXD 1002102V	KE5000001104	13-Mar-16	04-Mar-31	4,008	44,162.97	Fixed		12.730				101.1440		
FXD 1002102V	KE5000001118	29-Mar-16	09-Mar-31	4,165	41,642.24	Fixed		12.940				101.2494		
FXD 1002102V	KE4000000721	25-Feb-20	05-Feb-30	4,735	50,683.00	Fixed		12.750				102.2714		
TWENTY YEAR BOND														
FXD 1002102V	KE1000001463	30-Jun-08	05-Jun-28	2,309	38,145.10	Fixed		13.700				107.7700		
FXD 1002102V	KE1000001170	30-Nov-11	05-Nov-31	3,423	30,822.97	Fixed		13.000				92.8892		
FXD 1002102V	KE5000000843	28-Nov-12	01-Nov-31	3,899	34,848.73	Fixed		12.000				97.4774		
FXD 1002102V	KE5000000835	28-Nov-16	01-Nov-36	5,369	12,761.29	Fixed		14.000				97.0903		
FXD 1002102V	KE5000000869	30-Jul-18	05-Jul-38	6,041	39,805.11	Fixed		13.200	101.9851	99.8344	99.6316	58,000.000		
FXD 1002102V	KE5000000891	15-Nov-18	21-Nov-38	6,305	36,006.45	Fixed		12.870				98.8003		
FXD 1002102V	KE7000000113	16-Nov-21	22-Jul-31	1,201	35,359.41	Fixed		13.305	105.5795	100.9258	101.3056	58,000.000		
TWENTY FIVE YEAR BOND														
FXD 1002102V	KE5000000899	29-Jun-15	29-Nov-35	4,907	35,190.30	Fixed		13.200				96.2000		
FXD 1002102V	KE5000000849	25-Jun-18	25-Nov-38	2,828	36,258.15	Fixed		13.400				100.8895		
FXD 1002102V	KE7000000862	13-Mar-21	09-Apr-46	8,878	37,827.87	Fixed		13.600	103.6302	101.8666	105.8663	50,000.000		
FXD 1002102V	KE7000000862	15-Nov-21	09-Apr-46	8,878	37,827.87	Fixed		13.500	102.7919	101.1752	105.9883	100,000.000		
THIRTY YEAR BOND														
SOL 1001102V	KE2000000135	26-Feb-11	21-Jun-41	6,972	28,144.75	Fixed		12.000				90.6324		
INFRASTRUCTURE BONDS														
FB 1001102V	KE2000000262	03-Oct-11	15-Sep-21	637	11,726.95	Fixed		12.000				103.8469		
FB 1001102V	KE5000000130	05-Sep-13	15-Sep-23	1,492	34,860.21	Fixed		11.000				102.8038		
FB 1001102V	KE2000001109	27-Oct-14	12-Oct-24	1,854	27,450.95	Fixed		11.000				103.9737		
FB 1001102V	KE5000000130	14-Nov-15	07-Nov-25	1,074	51,119.15	Fixed		11.000				103.6443		
FB 1001102V	KE5000000163	30-Nov-15	15-Nov-27	1,811	51,192.29	Fixed		11.000				105.0791		
FB 1001102V	KE5000000164	23-Nov-15	08-Nov-27	2,238	49,549.49	Fixed		11.000				105.0419		
FB 1001102V	KE5000000169	14-Oct-16	05-Oct-31	3,674	30,004.70	Fixed		12.000				104.3892		
FB 1001102V	KE5000000169	27-Feb-17	12-Feb-28	2,611	34,305.46	Fixed		12.000				109.2070		
FB 1001102V	KE5000000168	17-Mar-17	08-Mar-28	1,064	41,480.48	Fixed		11.000				104.3381		
FB 1001102V	KE5000000169	29-Jun-18	10-Jun-31	4,033	41,188.00	Fixed		12.000	101.2300	106.3171	101.0399	103.9312	500,000.000	
FB 1001102V	KE5000000169	18-Nov-18	05-Nov-30	4,133	36,782.36	Fixed		11.900				103.0137		
FB 1001102V	KE5000000169	29-Nov-18	22-Feb-24	4,039	36,828.65	Fixed		12.200				96.2099		
FB 1001102V	KE5000000164	29-Oct-18	05-Oct-30	4,009	51,603.05	Fixed		11.700				96.8871		
FB 1002102V	KE5000000169	15-Nov-20	02-Nov-30	2,660	74,387.29	Fixed		11.600				101.1096		
FB 1002102V	KE5000000163	03-Nov-20	05-Oct-30	2,617	52,370.46	Fixed		11.700				101.2442		
FB 1002102V	KE5000000164	24-Nov-20	11-Nov-31	3,618	78,830.89	Fixed		10.900				99.7920		
FB 1002102V	KE7000000134	25-Nov-20	05-Nov-30	2,660	51,562.23	Fixed		12.070				99.1497		
FB 1002102V	KE7000000169	12-Nov-21	21-Nov-30	6,300	81,941.82	Fixed		12.607				101.8921		
FB 1002102V	KE7000000167	15-Nov-21	18-Nov-30	7,643	106,792.53	Fixed		12.770	10.5000	106.5634	101.1942	101.4804	50,000.000	
FB 1002102V	KE7000000167	15-Nov-21	18-Nov-30	7,643	106,792.53	Fixed		12.770	10.5000	106.5634	101.1942	101.4804	50,000.000	
BONDS SELL/BUY BACK TRANSACTIONS														
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION														
FXD 1002102V	KE5000000297	31-Jul-17	19-Jul-27	2,037	38,174.49	Fixed		12.960	11.8200	108.8020	104.8678	105.8102	1,000.000	
FXD 1002102V	KE500000297	31-Jul-17	19-Jul-27	2,037	38,174.49	Fixed		12.960	12.4200	108.0867	102.8504	105.2100	5,000.000	
FXD 1002102V	KE5000000878	19-Nov-18	08-Nov-28	2,798	48,005.05	Fixed		11.510	11.6500	104.2880	100.3013	100.9300	1,000.000	
FXD 1002102V	KE5000000869	25-Nov-18	15-Nov-28	2,681	38,488.06	Fixed		12.800	11.9100	102.7885	101.8114	100.6111	2,100.000	
FXD 1002102V	KE5000000796	07-Feb-19	07-Feb-29	2,485	42,500.81	Fixed		11.600	11.7300	101.7100	97.8180	97.8663	5,000.000	
FXD 1002102V	KE5000000869	29-Nov-19	15-Nov-29	2,303	36,103.06	Fixed		12.000	12.0000	102.0275	99.8609	1		
FXD 1002102V	KE5000000869	29-Nov-19	15-Nov-29	2,303	36,103.06	Fixed		12.000	12.0000	102.0275	99.8609	99.8609	50,000.000	
FXD 1002102V	KE5000000869	29-Nov-19	15-Nov-29	2,303	36,103.06	Fixed		12.000	12.0000	102.0275	99.8609	99.8609	50,000.000	
FXD 1002102V	KE5000000869	29-Nov-19	15-Nov-29	2,303	36,103.06	Fixed		12.000	12.0000	102.0275	99.8609	99.8609	50,000.000	
FXD 1002102V	KE5000000869	29-Nov-19	15-Nov-29	2,303	36,103.06	Fixed		12.000	12.0000	102.0275	99.8609	99.8609	50,000.000	
FXD 1002102V	KE5000000869	29-Nov-19	15-Nov-29	2,303	36,103.06	Fixed		12.000	12.0000	102.0275	99.8609	99.8609	50,000.000	
FXD 1002102V	KE5000000869	29-Nov-19	15-Nov-29	2,303	36,103.06	Fixed		12.000	12.0000	102.0275	99.8609	99.8609	50,000.000	
FXD 1002102V	KE5000000869	29-Nov-19	15-Nov-29	2,303	36,103.06	Fixed		12.000	12.0000	102.0275	99.8609	99.8609	50,000.000	
FXD 1002102V	KE5000000869	29-Nov-19	15-Nov-29	2,303	36,103.06	Fixed		12.000	12.0000	102.0275	99.8609	99.8609	50,000.000	
FXD 1002102V	KE5000000869	29-Nov-19	15-Nov-29	2,303	36,103.06	Fixed		12.000	12.0000	102.0275	99.8609	99.8609	50,000.000	
FXD 1002102V	KE5000000869	29-Nov-19	15-Nov-29	2,303	36,103.06	Fixed		12.000	12.0000	102.0275	99.8609	99.8609	50,000.000	
FXD 1002102V	KE5000000869	29-Nov-19	15-Nov-29	2,303	36,103.06	Fixed		12.000	12.0000	102.0275	99.8609	99.8609	50,000.000	
FXD														