

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE													December 31, 2021		
Issue No.	TSDN 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 (\$'m)			
													December 31, 2021		
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS ABOVE KES 50 MILLION													December 31, 2021		
TWO YEAR BONDS															
FKD 1002102V		KET00000217	11-Jan-21	09-Jun-21	384	55,860.38	Fixed		9.6800			101.0304			
FIVE YEAR BONDS															
FKD 1002107V		KET00000734	28-Aug-17	25-Aug-21	244	29,599.13	Fixed		12.4600			102.8054			
FKD 1002108V		KET00000736	23-Oct-17	17-Oct-21	300	20,712.19	Fixed		12.1170			104.6045			
FKD 1002108V		KET00000731	28-Mar-18	20-Mar-21	657	25,709.55	Fixed		12.3900			103.6160			
FKD 1002108V		KET00000847	25-Feb-19	19-Feb-21	790	65,892.22	Fixed		11.3000			103.7060			
FKD 1002108V		KET00000596	15-Mar-19	16-Mar-21	887	29,202.49	Fixed		10.4300			102.2171			
FKD 1002108V		KET00000378	19-Oct-19	19-Oct-21	1,094	45,012.80	Fixed		11.6000			104.2369			
FKD 1002108V		KET00000847	11-Mar-20	20-Mar-21	1,231	38,121.08	Fixed		11.6670			103.2964			
FKD 1002108V		KET00000665	15-Mar-21	09-Jun-21	1,784	53,601.80	Fixed		11.2770	11.3300	100.8220	99.7007	500,000,000		
TEN YEAR BONDS															
FKD 10021207V	(Re-scan)	KET00000358	25-Jun-12	13-Jun-21	174	35,273.79	Fixed		12.7000			102.5992			
FKD 10021307V	(Re-scan)	KET00000307	21-Jul-11	19-Jun-21	545	39,248.29	Fixed		12.3710			103.1335			
FKD 10021407V	(Re-scan)	KET00000800	25-Mar-15	15-Jun-21	755	25,822.12	Fixed		12.5000			104.8671			
FKD 10021507V		KET00000737	31-Jul-17	19-Jun-21	2,058	35,174.46	Fixed		12.9600			105.1010			
FKD 10021507V		KET00000764	27-Mar-19	14-Jun-21	2,428	40,594.80	Fixed		12.6800			102.4752			
FKD 10021507V		KET00000374	17-Mar-19	16-Jun-21	2,565	34,056.99	Fixed		12.6000			101.1490			
FKD 10021507V		KET00000603	25-Feb-19	12-Feb-21	2,610	37,555.29	Fixed		12.4300			100.8026			
FKD 10021507V		KET00000877	15-Mar-19	16-Jun-21	2,610	51,105.00	Fixed		12.3000			103.5555			
FKD 10021507V		KET00000475	18-Mar-19	06-Jun-21	2,785	45,905.00	Fixed		11.5170			100.8000			
FKD 10021507V		KET00000369	25-Nov-19	12-Nov-21	2,883	39,494.96	Fixed		12.2000			100.6111			
FIFTEEN YEAR BONDS															
FKD 1002108V		KET000001345	25-Mar-07	07-Sep-21	76	3,454.66	Fixed		14.0000			104.2729			
FKD 1002108V		KET000001352	25-Mar-07	06-Jun-21	387	22,850.60	Fixed		13.5000			103.9330			
FKD 1002108V	(Re-scan)	KET000001360	25-Mar-07	07-Sep-21	361	32,458.19	Fixed		12.5000			103.1241			
FKD 1002108V		KET000001361	11-Mar-07	11-Jun-21	847	34,709.39	Fixed		13.0000			103.2884			
FKD 1002108V		KET000001426	20-Oct-09	07-Oct-21	1,021	31,951.40	Fixed		12.5000			106.2105			
FKD 1002108V		KET000001505	28-Mar-10	15-Jun-21	1,175	27,693.00	Fixed		12.5000			100.3934			
FKD 1002108V	(Re-scan)	KET000001504	25-Mar-11	06-Jun-21	1,484	24,532.81	Fixed		8.0000			99.7446			
FKD 1002108V		KET000001675	24-Mar-12	06-Jun-21	2,183	31,551.64	Fixed		11.0000			97.3880			
FKD 1002108V	(Re-scan)	KET000001706	05-Feb-13	07-Feb-21	2,238	42,000.81	Fixed		11.0000			97.8861			
FKD 1002108V		KET000001808	29-Mar-13	15-Jun-21	2,202	36,103.06	Fixed		12.0000			100.6174			
FKD 1002108V		KET000002432	24-Mar-13	05-Jun-21	2,127	35,457.00	Fixed	12.0000	101.9615	99.8016		200.0000	100.8920		
FKD 1002108V		KET000002872	25-Oct-15	05-Jun-21	4,204	39,064.96	Fixed		12.7500			101.1962			
FKD 1002108V		KET000002400	25-Jun-16	05-Jun-21	4,002	38,809.08	Fixed		12.6570			102.9459			
FKD 1002108V		KET000001104	13-Mar-19	06-Jun-21	4,607	64,162.07	Fixed		12.7340			101.1040			
FKD 1002108V		KET000001104	29-Jun-19	06-Jun-21	4,564	64,662.24	Fixed		12.3940			101.2694			
FKD 1002108V		KET000007218	25-Feb-20	05-Feb-21	4,734	50,883.00	Fixed		12.7500			102.2714			
TWENTY YEAR BOND															
FKD 1002102V	(Re-scan)	KET000001463	30-Jun-08	06-Jun-21	2,358	38,145.10	Fixed		13.7000			107.7700			
FKD 1002102V	(Re-scan)	KET000001376	20-Mar-11	05-Jun-21	3,422	30,822.97	Fixed		12.0000			92.8892			
FKD 1002102V	(Re-scan)	KET000001389	28-Mar-11	01-Jun-21	3,084	24,564.78	Fixed	12.0000	99.2488	97.0300		500.0000	97.4774		
FKD 1002102V		KET000001854	24-Mar-16	01-Jun-21	3,398	12,761.29	Fixed		14.0000			97.0903			
FKD 1002102V		KET000002535	24-Mar-16	01-Jun-21	3,398	15,643.27	Fixed		13.2000			96.7877			
FKD 1002102V		KET000002668	30-Jun-18	01-Jun-21	3,048	39,805.11	Fixed		13.2000			99.6344			
FKD 1002102V		KET000002691	15-Mar-19	01-Jun-21	6,205	36,006.45	Fixed		12.6170			98.9003			
FKD 1002102V		KET000001371	16-Mar-21	22-Jul-21	1,201	35,100.41	Fixed		11.6440			100.8056			
TWENTY FIVE YEAR BOND															
FKD 1002102V	(Re-scan)	KET000003089	29-Jun-15	28-Mar-21	4,908	20,190.30	Fixed		11.2000			96.2600			
FKD 1002102V		KET000001849	25-Jun-16	05-Jun-21	2,825	39,258.15	Fixed		13.4000			100.8995			
FKD 1002102V		KET000002862	13-Mar-21	05-Jun-21	4,875	37,827.38	Fixed	13.0000	103.8772	102.3278		100.0000	101.1752		
FKD 1002102V		KET000002862	15-Mar-21	05-Jun-21	4,875	37,827.38	Fixed	13.0000	103.8488	100.2899	102.8460		100.0000	101.1792	
FKD 1002102V		KET000002862	15-Mar-21	05-Jun-21	4,875	37,827.38	Fixed	13.0000	103.7500	101.1799	101.5299		100.0000	101.1792	
INFRASTRUCTURE BONDS															
FB 1001102V		KET000001042	03-Oct-11	15-Sep-21	836	11,726.00	Fixed		12.0000			102.8469			
FB 1001102V		KET000001136	03-Sep-13	15-Sep-21	1,492	16,860.21	Fixed		11.0000			102.8038			
FB 1001102V		KET000001136	27-Oct-14	15-Oct-21	1,094	27,245.96	Fixed		11.0000			103.0737			
FB 1001102V		KET000001130	14-Mar-15	15-Sep-21	1,113	11,119.10	Fixed		11.0000			102.8469			
FB 1001102V		KET000001063	30-Mar-15	15-Sep-21	1,019	11,192.29	Fixed		11.0000	8.8000	106.5748	103.2844	500,000,000	102.8469	
FB 1001102V		KET000001069	30-Jun-16	05-Oct-21	3,674	30,004.70	Fixed		12.0000			104.3892			
FB 1001102V		KET000001089	27-Feb-17	12-Feb-21	2,015	14,305.00	Fixed		12.0000			100.2570			
FB 1001102V		KET000001088	17-Mar-17	08-Jun-21	1,061	14,480.48	Fixed		11.0000			104.3381			
FB 1001102V		KET000001093	29-Jun-19	05-Jun-21	4,018	41,188.00	Fixed		12.0000			101.3880			
FB 1001102V		KET000001109	13-Mar-19	05-Oct-21	4,132	36,782.30	Fixed		11.9900			101.9937			
FB 1001102V		KET000001109	25-Mar-19	05-Oct-21	4,018	36,828.00	Fixed		12.0000			99.2989			
FB 1001102V		KET000001064	25-Oct-19	05-Oct-21	4,018	11,603.00	Fixed	11.8000	101.2584	99.4184		50.0000	100.2900		
FB 1001102V		KET000001436	15-Mar-20	05-Jun-21	2,608	74,397.29	Fixed		10.6000	101.8178	101.8208	99.7063	101.1096	200.0000	100.2900
FB 1002108V		KET000001063	25-Jun-20	05-Jun-21	4,018	12,270.46	Fixed		12.0000			99.6847			
FB 1002108V		KET000001064	24-Mar-20	11-Jun-21	3,618	78,630.99	Fixed		10.9000			99.7920			
FB 1002108V		KET000001324	25-Jun-20	05-Jun-21	4,018	11,603.00	Fixed		12.0000			99.6847			
FB 1002108V		KET000001068	12-Mar-21	21-Jun-21	6,208	81,941.82	Fixed		12.6670			101.8921			
FB 1002108V		KET000001307	15-Mar-21	18-Jun-21	7,643	106,750.53	Fixed		12.7270	12.9000	106.1988	101.2892	101.4799	100.0000	100.0000
FB 1002108V		KET000001307	15-Mar-21	18-Jun-21	7,643	106,750.53	Fixed		12.7270	12.9000	106.1988	101.2892	101.4799	100.0000	100.0000
BONDS SELL/BUY BACK TRANSACTIONS															
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION															
FKD 1002102V		KET000002017	11-Jan-21	09-Jun-21	384	55,860.38	Fixed		9.6800	19.7200	102.8900	99.7288	101.0304	1,000,000	
FKD 1002102V		KET000002017	11-Jan-21	09-Jun-21	384	55,860.38	Fixed		9.6800	19.7200	102.8900	99.7288	101.0304	1,000,000	
FKD 1002102V		KET00000373	28-Aug-17	25-Aug-21	244	29,599.13	Fixed		12.4600			102.8054	300,000		
FKD 1002102V		KET00000373	28-Aug-17	25-Aug-21	244	29,599.13	Fixed		12.4600			102.8054	300,000		
FKD 1002108V		KET00000128	29-Jun-13	15-Jun-21	4,091	33,802.24	Fixed		12.8000			100.2092	10,000,000		
FKD 1002102V	(Re-scan)	KET000001089	27-Jun-13	01-Jun-21	1,061	14,480.48	Fixed		11.0000			104.3381	300,000		
FKD 1002102V		KET000001063	30-Jun-15	05-Jun-21	4,018	36,805.11	Fixed	12.0000	12.5493	103.0549	104.0772	99.848			

KEPS INVESTMENT CONSIDERATIONS

Kenya is a member of the Monetary Union for East Africa, monetary integration, credit ratings, interest rates, political and social factors.

For Investors: Kenyan Treasury Bond - NA, 15 credits (15) default history, Treasury - MPA, Medium Term Note - MPA, Treasury Bill - M