

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE												December 28, 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													December 28, 2021
TWO YEAR BONDS													
FSD 1001312Y	KE7000003217	11-Jan-21	09-Jan-23	377	55,902.26	Fixed	9.4980				101.0304		
FIVE YEAR BONDS													
FSD 1001315Y	KE7000003244	28-Aug-17	28-Aug-22	237	29,599.15	Fixed	12.4850				102.8054		
FSD 2001170Y	KE7000007784	23-Oct-17	17-Oct-22	293	20,732.10	Fixed	12.0170				104.8245		
FSD 1001303Y	KE7000003618	26-Mar-16	26-Mar-21	447	30,755.55	Fixed					103.6186		
FSD 1001303Y	KE7000003647	26-Feb-19	18-Feb-24	783	65,692.22	Fixed	11.8400	10.3611	105.6812	101.7427	101.3925	200,000.00	
FSD 2001303Y	KE7000003298	13-May-19	08-Mar-24	880	39,201.40	Fixed	10.8720				102.3712		
FSD 3001303Y	KE7000003736	10-Dec-19	09-Dec-24	1,077	45,012.60	Fixed	11.6500				102.2308		
FSD 2002003Y	KE7000003647	11-May-20	08-Mar-25	1,224	35,121.88	Fixed	11.6870				103.7864		
FSD 1001317Y	KE7000003655	15-Nov-21	15-Nov-26	1,777	53,461.98	Fixed	11.2770	11.3500	101.0383	99.7541	100.0742	100,000.00	
TEN YEAR BONDS													
FSD 1001310Y	KE7000003258	25-Jun-12	13-Jun-22	587	35,272.70	Fixed	12.7200				102.2682		
FSD 1001310Y	KE7000003637	21-Jan-13	19-Jan-23	539	39,248.20	Fixed	12.3770				103.1335		
FSD 1001310Y	KE7000003889	28-May-15	15-Jan-24	748	55,852.10	Fixed	12.1800				104.6671		
FSD 1001310Y	KE7000003920	29-Aug-16	17-Mar-26	1,093	18,356.45	Fixed	10.2300				113.4613		
FSD 1001310Y	KE7000003727	31-Jul-17	19-Jul-27	1,020	35,174.40	Fixed	12.9800				105.9102		
FSD 1001310Y	KE7000003750	27-Aug-18	14-Aug-28	1,421	40,584.60	Fixed	12.6800				100.4732		
FSD 2001310Y	KE7000003618	17-Dec-18	01-Dec-28	1,033	54,034.48	Fixed	12.8000				101.1455		
FSD 1001310Y	KE7000003653	26-Feb-19	12-Feb-29	1,043	67,652.20	Fixed	12.4300				100.8028		
FSD 2001310Y	KE7000003677	16-Aug-19	06-Aug-29	1,052	51,321.00	Fixed	12.4300				100.5555		
FSD 3001310Y	KE7000003478	18-Aug-19	06-Aug-29	1,278	45,005.95	Fixed	11.5170				100.9020		
FSD 4001310Y	KE7000003659	25-Nov-19	12-Nov-29	1,275	69,454.96	Fixed	12.2800				100.8111		
FIFTEEN YEAR BONDS													
FSD 10020150Y	KE7000003140	28-May-07	07-May-22	85	3,454.60	Fixed	14.5000				104.2728		
FSD 10020150Y	KE7000003152	26-Aug-07	08-Aug-22	165	37,463.60	Fixed	13.5000				103.5323		
FSD 20020150Y	KE7000003180	28-Nov-07	07-Nov-22	214	32,358.10	Fixed	12.5000				103.1221		
FSD 10020150Y	KE7000003426	21-Mar-08	07-Nov-22	34	34,339.80	Fixed	12.3000				102.4461		
FSD 10020150Y	KE7000003550	29-Mar-10	10-Mar-25	1,335	27,023.30	Fixed	10.2000				100.3302		
FSD 10020150Y	KE7000003556	26-Aug-11	04-Mar-25	1,451	24,523.21	Fixed	9.6000				93.1444		
FSD 10020150Y	KE7000003675	29-Sep-12	08-Sep-27	1,193	81,051.44	Fixed	11.0000				97.3880		
FSD 10020150Y	KE7000003739	26-Feb-13	07-Feb-28	1,733	77,002.41	Fixed	11.2000				96.7505		
FSD 20020150Y	KE7000003808	29-Apr-13	10-Apr-28	1,295	66,103.06	Fixed	12.0000				99.9559		
FSD 10020150Y	KE7000003842	28-May-16	08-May-31	1,150	76,461.56	Fixed	12.8000				100.0629		
FSD 10020150Y	KE7000003870	25-Oct-18	05-Oct-31	1,287	29,045.58	Fixed	12.7000				101.1962		
FSD 10020150Y	KE7000003432	26-Jan-19	09-Jan-34	1,435	80,029.08	Fixed	12.8070				102.8830		
FSD 10020150Y	KE7000003104	13-Mar-19	09-Jan-34	1,005	64,147.37	Fixed	12.7340				101.1340		
FSD 20020150Y	KE7000003108	10-Jul-19	10-Jul-34	1,477	53,905.24	Fixed	12.3400				100.2882		
FSD 10020150Y	KE7000003718	22-Feb-20	05-Feb-25	1,767	50,883.30	Fixed	12.7560				100.2714		
TWENTY YEAR BOND													
FSD 10020200Y	KE7000003480	30-Jan-08	05-Jan-28	2,351	35,145.10	Fixed	13.7000				107.7700		
FSD 10020200Y	KE7000003736	30-May-11	05-Mar-31	1,475	33,823.27	Fixed	13.6000				99.5845		
FSD 10020200Y	KE7000003949	28-Nov-12	01-Nov-32	1,961	56,874.78	Fixed	12.0000				96.9874		
FSD 10020200Y	KE7000003643	26-Sep-16	01-Nov-32	1,623	12,751.28	Fixed	14.0000				97.2021		
FSD 10020200Y	KE7000003810	26-Mar-18	01-Mar-38	1,907	76,043.27	Fixed	13.2000	13.1650	103.7700	100.1801	100.0000	50,000.00	
FSD 10020200Y	KE7000003835	26-Mar-18	01-Mar-38	1,907	76,043.27	Fixed	13.2000	13.1600	103.8704	100.0603	100.0000	250,000.00	
FSD 10020200Y	KE7000003960	30-Jul-18	05-Jul-38	1,933	88,651.11	Fixed	13.0000				104.4523		
FSD 10020200Y	KE7000003994	10-Apr-19	21-Mar-39	8,292	66,004.45	Fixed	12.8730				98.0803		
FSD 10020200Y	KE7000003516	18-Aug-21	22-Jul-41	7,251	30,533.41	Fixed	13.4440				100.9308		
TWENTY FIVE YEAR BOND													
FSD 10020250Y	KE7000003289	28-Jun-10	08-Mar-35	4,839	20,126.35	Fixed	11.2000				96.2800		
FSD 10020250Y	KE7000003544	26-Jan-18	02-Mar-35	1,715	86,281.15	Fixed	13.4000				100.6555		
FSD 10020250Y	KE7000003652	10-May-21	09-Apr-46	8,868	67,657.38	Fixed	13.1040	13.7000	103.4372	101.5246	103.1507	100,000.00	
THIRTY YEAR BOND													
SDR 1001130Y	KE7000003135	28-Feb-11	21-Jan-41	8,864	28,144.70	Fixed	12.0000				90.8334		
INFRASTRUCTURE BONDS													
FSD 1001310Y	KE7000003242	03-Oct-11	18-Sep-21	629	17,335.50	Fixed	12.0000				103.2460		
FSD 1001312Y	KE7000003139	30-Sep-13	15-Sep-25	1,482	16,065.21	Fixed	11.0000				102.8038		
FSD 1001312Y	KE7000003139	21-Oct-14	15-Oct-26	1,054	27,555.50	Fixed	11.0000				102.8532		
FSD 1001313Y	KE7000003100	10-Dec-16	02-Dec-24	1,070	25,119.55	Fixed	11.0000				103.2464		
FSD 1001312Y	KE7000003153	30-Mar-15	15-Mar-27	1,003	11,152.28	Fixed	11.0000				103.7564		
FSD 1001313Y	KE7000003654	23-May-16	12-Mar-25	1,071	20,415.40	Fixed	12.0000				107.0171		
FSD 1001312Y	KE7000003659	21-Oct-18	05-Oct-31	1,073	10,004.70	Fixed	12.0000				100.9636	100,000.00	
FSD 1001312Y	KE7000003689	27-Feb-17	17-Feb-25	1,033	14,335.40	Fixed	11.2000	11.3250	105.7422	103.4515	102.6031		
FSD 1001312Y	KE7000003788	27-Nov-17	18-Nov-24	1,056	14,489.45	Fixed	12.0000				104.3421		
FSD 1001313Y	KE7000003699	26-Mar-18	01-Mar-31	1,071	11,154.30	Fixed	12.0000	12.2782	106.4761	101.1533	100.0000	500,000.00	
FSD 1001312Y	KE7000003100	18-Nov-18	25-Oct-38	1,145	36,737.30	Fixed	11.8000				100.1975		
FSD 1001312Y	KE7000003750	29-Mar-19	22-Feb-41	8,001	15,605.65	Fixed	12.2000				96.7387		
FSD 1001313Y	KE7000003543	26-Oct-19	05-Oct-39	1,072	71,028.55	Fixed	11.7000				97.7884		
FSD 1001313Y	KE7000003843	15-Apr-20	02-Apr-29	1,032	74,397.28	Fixed	10.8000				100.1975		
FSD 1002015Y	KE7000003653	02-Jul-20	01-Aug-30	1,075	10,725.48	Fixed	11.1000				101.1529		
FSD 1002011Y	KE7000003654	24-Aug-20	11-Aug-31	1,019	78,039.85	Fixed	10.8000	10.8233	104.1266	100.3236	95.7920	50,000.00	
FSD 1002011Y	KE7000003654	24-Aug-20	11-Aug-31	1,019	78,039.85	Fixed	10.8000	11.8000	99.1976	95.3946	95.7920	300,000.00	
FSD 1001318Y	KE7000003244	26-Mar-21	06-Mar-37	1,487	81,052.52	Fixed	12.4800				101.6747		
FSD 1001318Y	KE7000003548	12-Aug-21	21-Mar-39	8,292	81,851.83	Fixed	12.8670				101.8921	80,000.00	
FSD 1002021Y	KE7000003527	13-Sep-21	18-Aug-42	7,643	106,752.53	Fixed	12.3770	11.8500	108.4952	105.1783	101.4797	91,800.00	
FSD 1002021Y	KE7000003527	13-Sep-21	18-Aug-42	7,643	106,752.53	Fixed	12.3770	12.6000	104.7177	100.8386	101.4797	164,000.00	
BONDS SOLD BY BANK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION													
FSD 3001303Y	KE7000003784	18-Dec-19	08-Dec-24	1,077	45,012.60	Fixed	11.6600	10.7733	102.4248	101.7692	104.2388	1,000.00	
FSD 3001303Y	KE7000003618	18-Dec-19	08-Dec-24	1,077	45,012.60	Fixed	11.6710	11.6700	106.7945	100.5548	100.8020	800.00	
FSD 1001315Y	KE7000003789	26-Feb-13	07-Feb-28	2,232	72,090.81	Fixed	11.9200	11.9200	101.2152	97.0737	96.7605	37,000.00	
FSD 1002006Y	KE7000003480	30-Jan-08	05-Jan-28	2,351	35,145.10	Fixed	13.7000	12.8945	107.8698	107.4622	107.7700	6,000.00	
FSD 1002020Y	KE7000003949	28-Nov-12	01-Nov-32	1,961	56,874.78	Fixed	12.0000	12.7700	96.9523	96.9507	96.9874	100.00	
FSD 1002020Y	KE7000003419	18-Aug-21	22-Jul-41	7,251	30,533.41	Fixed	13.4440	13.8000	101.8395	96.9098	100.9248	10,000.00	
FSD 1002020Y	KE7000003643	26-Sep-16	01-Nov-32	1,623	12,751.28	Fixed	14.0000	13.2500	101.3457	101.0172	100.6905	20,000.00	
FSD 1002020Y	KE7000003852	10-May-21	09-Apr-46	8,868	67,657.38	Fixed	13.0940	1					