

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE													November 23, 2021		
Issue No.	ISIN CODE	Issue Date	Maturity Date	Days to Maturity	Outstanding Value in millions	Coupon Rate	Coupon (%)	Traded Price (%)	Dirty Price (%)	Clean Price (%)	Previous Price (%)	Total Value Traded (Kshs)			
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS ABOVE KES 50 MILLION													November 23, 2021		
TWO YEAR BONDS															
FAD 10/01/2021	KE7000000217	11-Jan-21	09-Jan-23	412	55,860.26							101.0304			
FIVE YEAR BONDS															
FAD 10/01/2021	KE7000001248	28-Aug-17	22-Aug-22	272	29,589.15							102.0504			
FAD 10/01/2021	KE7000001744	25-Oct-17	17-Oct-22	238	20,712.30							104.0545			
FAD 10/01/2021	KE7000000812	26-Mar-18	20-Mar-23	482	30,739.55							105.0781			
FAD 10/01/2021	KE7000000547	26-Feb-19	19-Feb-24	618	35,050.22							103.1780			
FAD 10/01/2021	KE7000001096	13-May-18	08-May-24	695	39,201.45							102.1379			
FAD 10/01/2021	KE7000000786	16-Dec-19	09-Dec-24	1,112	45,012.60							104.2368			
FAD 10/01/2021	KE7000000547	11-May-20	05-May-25	1,359	35,121.88							101.7641			
FAD 10/02/2021	KE7000000605	16-Nov-21	08-Nov-26	1,812	53,661.88							100.0902			
TEN YEAR BONDS															
FAD 10/01/2021	KE7000000298	25-Jun-12	13-Jun-22	392	36,273.70							102.5982			
FAD 10/01/2021	KE7000000607	01-Jun-13	19-Jun-23	573	39,248.20							103.8445			
FAD 10/01/2021	KE7000000895	25-May-15	13-May-24	781	35,852.15							104.9572			
FAD 10/01/2021	KE7000000329	26-Aug-16	17-Aug-26	1,728	18,358.45							110.0727			
FAD 10/01/2021	KE7000007327	31-Jan-17	19-Jan-27	2,054	35,174.40					11.7584	103.3428	105.0664	200,000.00		
FAD 10/01/2021	KE7000000670	27-Aug-18	14-Aug-28	2,456	40,564.60							101.6160			
FAD 10/01/2021	KE7000000676	17-Dec-18	04-Dec-28	2,668	54,034.49							101.1482			
FAD 10/01/2021	KE7000000652	29-Feb-19	12-Feb-29	2,638	47,250.29							101.3205			
FAD 10/01/2021	KE7000000847	15-Apr-19	02-Apr-29	2,687	51,350.00							100.9503			
FAD 10/01/2021	KE7000000478	18-Aug-19	06-Aug-29	2,813	49,039.05							96.3306			
FAD 10/01/2021	KE7000000599	29-Nov-19	12-Nov-29	2,911	69,222.44					12.2338	100.2643	100.2306	50,000.00		
FIFTEEN YEAR BONDS															
FAD 10/00/2021	KE7000001345	26-Mar-07	07-Mar-22	104	1,654.60							104.2729			
FAD 10/00/2021	KE7000001285	29-Jun-07	09-Jun-22	185	3,048.60							103.0331			
FAD 10/00/2021	KE7000001360	26-Nov-07	07-Nov-22	349	32,858.10							103.1221			
FAD 10/00/2021	KE7000001438	31-Mar-08	12-Mar-23	475	34,249.80							104.2605			
FAD 10/00/2021	KE7000001434	26-Oct-08	07-Oct-24	1,049	31,454.40							108.1126			
FAD 10/00/2021	KE7000000592	26-Mar-10	15-Mar-25	1,203	27,883.90							105.3932			
FAD 10/00/2021	KE7000001098	24-Apr-11	13-Apr-26	1,474	24,532.11							98.1556			
FAD 10/00/2021	KE7000000675	26-Sep-12	05-Sep-27	2,103	31,851.44							97.8054			
FAD 10/01/2021	KE7000000790	26-Feb-13	07-Feb-28	2,267	72,020.81							97.7401			
FAD 10/01/2021	KE7000000808	29-Apr-13	19-Apr-28	2,330	66,103.08							98.8643			
FAD 10/01/2021	KE7000000842	26-May-16	09-May-31	4,185	76,457.30							100.8629			
FAD 10/01/2021	KE7000000879	22-Oct-16	12-Oct-31	4,332	12,750							101.1962			
FAD 10/01/2021	KE7000000842	26-Jan-19	09-Jan-24	4,430	80,858.08							102.8925			
FAD 10/01/2021	KE7000001084	13-May-19	24-May-24	4,535	64,147.57							104.0462			
FAD 10/01/2021	KE7000001285	29-Jul-19	19-Jul-24	4,613	63,847.34							103.8152			
FAD 10/00/2021	KE7000000718	25-Feb-20	05-Feb-35	4,822	50,881.00							102.0301			
TWENTY YEAR BOND															
FAD 10/00/2021	KE7000001483	30-Jun-08	05-Jun-28	2,366	38,145.10					13.7000	12.0000	113.8895	107.0719	200,000.00	
FAD 10/01/2021	KE7000001176	30-May-11	09-May-31	3,450	33,822.87							97.8028			
FAD 10/01/2021	KE7000001049	26-Nov-12	01-Nov-32	3,066	56,886.79							97.6019			
FAD 10/01/2021	KE7000000841	26-Sep-16	15-Sep-36	3,396	12,712.30							97.0003			
FAD 10/01/2021	KE7000000826	26-Mar-18	01-Mar-38	5,842	59,029.29							100.4492			
FAD 10/01/2021	KE7000000826	26-Jul-18	05-Jul-43	5,886	86,051.11							100.0000			
FAD 10/01/2021	KE7000000984	15-Apr-19	01-Apr-39	6,327	66,006.45							97.8007			
FAD 10/01/2021	KE7000000510	19-Aug-21	22-Jul-41	7,251	35,538.41							100.5267			
THIRTY YEAR BOND															
FAD 10/00/2021	KE7000000306	26-Jun-10	26-May-35	4,834	20,182.50							96.2800			
FAD 10/01/2021	KE7000000549	26-Jun-18	25-May-43	7,853	85,258.15					13.4000	13.4000	105.0784	100,000.00		
FAD 10/00/2021	KE7000000862	10-May-21	09-Apr-46	8,903	47,827.38					13.8400	13.7000	102.1274	105.2201	150,000.00	
FAD 10/00/2021	KE7000000862	10-May-21	09-Apr-46	8,903	47,827.38					13.8400	13.0000	105.8113	105.2275	56,000.00	
THIRTY YEAR BOND															
SOB 10/01/2021	KE7000000218	29-Feb-11	21-Jan-41	6,889	28,144.70							90.8334			
INFRASTRUCTURE BONDS															
IFB 10/00/2021	KE7000000224	07-Dec-09	25-Nov-31	-	5,388.33							100.2990			
IFB 10/01/2021	KE7000000242	03-Oct-11	18-Sep-26	684	11,735.50							103.4449			
IFB 10/01/2021	KE7000000130	30-Sep-13	15-Sep-25	1,462	16,060.21							102.8308			
IFB 10/01/2021	KE7000001098	27-Oct-14	12-Oct-26	1,484	27,045.85							103.8712			
IFB 10/01/2021	KE7000000410	14-Dec-15	02-Dec-24	1,105	25,119.95							103.4543			
IFB 10/01/2021	KE7000001053	30-Mar-16	15-Mar-27	1,108	11,182.20							100.5781			
IFB 10/01/2021	KE7000000454	23-May-16	12-May-26	1,066	20,650.60					8.4000	107.8665	107.9819	100.0000	70,000.00	
IFB 10/01/2021	KE7000000693	24-Oct-16	08-Oct-31	3,076	30,004.70							104.3992			
IFB 10/01/2021	KE7000000696	27-Feb-17	11-Feb-28	1,038	14,301.67							100.1876			
IFB 10/01/2021	KE7000000788	27-Nov-17	18-Nov-24	1,091	41,489.45					12.5000	10.0000	104.9624	104.5281	105.1297	75,000.00
IFB 10/01/2021	KE7000000693	29-Jan-18	10-Jan-33	4,068	41,184.80							103.5918			
IFB 10/01/2021	KE7000000788	19-Nov-18	25-Oct-38	1,980	36,787.30							105.8102			
IFB 10/01/2021	KE7000000780	25-Mar-19	22-Feb-44	8,126	18,838.65							96.7985			
IFB 10/01/2021	KE7000000549	26-Oct-19	25-Oct-49	7,100	74,000.00					12.2000		97.6366	96.7905	100,000.00	
IFB 10/00/2021	KE7000000840	15-Apr-20	02-Apr-29	2,687	74,387.25							102.9601			
IFB 10/00/2021	KE7000000853	02-Jun-20	25-May-26	1,644	19,271.45							103.7335			
IFB 10/00/2021	KE7000000541	24-Aug-20	11-Aug-31	1,618	78,639.89					11.7000		98.7741	96.0792	97.6154	500,000.00
IFB 10/00/2021	KE7000000545	24-Aug-20	11-Aug-31	1,618	78,639.89					11.9000	11.9000	99.9109	97.6154	100,000.00	
IFB 10/00/2021	KE7000000545	24-Aug-20	11-Aug-31	3,618	78,639.89					10.8000	11.4000	100.1406	97.3887	97.6154	800,000.00
IFB 10/01/2021	KE7000001248	25-Nov-21	08-Nov-27	5,522	81,052.52					12.0000	12.0000	102.8119	96.8211	100,000.00	
IFB 10/02/2021	KE7000000546	13-Aug-21	21-Mar-36	6,327	81,941.63					12.6875		102.1886			
IFB 10/02/2021	KE7000000527	13-Sep-21	18-Aug-42	7,643	186,752.53					12.7375	12.9000	103.3887	100.0343	105.1207	64,000.00
BONDS SELL/BUY BACK TRANSACTIONS															
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION															
FAD 4/01/2021	KE7000000599	26-Nov-19	22-Nov-26	2,811	69,222.44					12.2000	12.2000	103.0387	99.9990	100.4884	3,000.00
FAD 4/01/2021	KE7000000599	26-Nov-19	22-Nov-26	2,811	69,222.44					12.2000	11.8700	103.8732	103.8895	100.4884	1,000.00
FAD 10/00/2021	KE7000001493	30-Jun-08	05-Jun-28	2,366	38,145.10					13.7000	13.7000	105.0970	99.8773	107.0719	2,000.00
FAD 10/01/2021	KE7000001049	26-Sep-16	15-Sep-36	3,396	56,886.79					13.8400	12.0000	100.2665	99.8623	97.6019	16,000.00
FAD 10/01/2021	KE7000001049	26-Sep-16	15-Sep-36	3,396	56,886.79					13.8400	12.0000	101.7153	101.4515	97.6019	2,000.00
FAD 10/01/2021	KE7000000895	30-Jun-18	05-Jun-28	3,066	89,951.11					13.0000	13.724	100.9669	96.2393	101.8414	1,000.00
FAD 10/01/2021	KE7000000895	30-Jun-18	05-Jun-28	3,066	89,951.11					13.0000	13.4242	102.0000	96.1484	101.8414	1,000.00
FAD 10/01/2021	KE7000000840	15-Apr-20	02-Apr-29	2,687	74,387.25					13.0000	13.0000	102.9601	96.3478	96.2714	200.00
FAD 10/01/2021	KE7000000853	02-Jun-20	25-May-26	1,644	19,271.45							103.7335		103.7335	1,000.00
FAD 10/01/2021	KE7000000541	24-Aug-20	11-Aug-31	1,618	78,639.89					11.7000		98.7741	96.0792	97.6154	500,000.00
FAD 10/01/2021	KE7000000545	24-Aug-20	11-Aug-31	1,618	78,639.89					11.9000	11.9000	99.9109	97.6154	100,000.00	
FAD 10/01/2021	KE7000000545	24-Aug-20	11-Aug-31	3,618	78,639.89					10.8000	11.4000	100.1406	97.3887	97.6154	800,000.00
FAD 10/01/2021	KE7000001248	25-Nov-21	08-Nov-27	5,522	81,052.52					12.0000	12.0000	102.8119	96.8211	100,000.00	
FAD 10/02/2021	KE7000000546	13-Aug-21	21-Mar-36	6,327	81,941.63					12.6875		102.1886			
FAD 10/02/2021	KE7000000527	13-Sep-21	18-Aug-42												