

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE													November 30, 2021	
Issue No.	ESN 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													November 30, 2021	
TWO YEAR BONDS														
FAD 10010102V		KE7000000217	11-Jan-21	09-Jan-21	405	55.860.20	Fixed					101.0264		
FIVE YEAR BONDS														
FAD 10011201V		KE5000001124	28-Aug-17	02-Aug-22	205	29.59.15	Fixed		12.4050		102.0204			
FAD 10011201V		KE5000001744	25-Oct-17	17-Oct-22	251	20.71.30	Fixed		12.5170		104.0345			
FAD 10010801V		KE5000000816	26-Mar-16	20-Mar-21	475	30.79.55	Fixed		12.2096		103.6180			
FAD 10010901V		KE5000000547	26-Feb-16	19-Feb-21	811	35.00.22	Fixed		11.3446		103.7180			
FAD 10010901V		KE5000001006	13-May-16	08-May-21	688	35.01.40	Fixed	9.7000	103.0383	102.3712	103.8445	115.00.00		
FAD 10010901V		KE5000000786	16-Dec-16	09-Dec-21	1.105	45.01.60	Fixed		11.4800		104.2369			
FAD 10010901V		KE5000000547	11-May-16	06-May-21	1.162	35.12.89	Fixed		11.4670		103.7664			
FAD 10010901V		KE7000000605	16-Nov-21	09-Nov-21	1.805	53.661.89	Fixed		11.2770		100.0000			
TEN YEAR BONDS														
FAD 10010102V	(Re-opened)	KE2000000208	25-Jun-12	13-Jun-22	195	36.273.70	Fixed		12.7000		102.5982			
FAD 10010102V	(Re-opened)	KE2000000607	01-Jun-13	19-Jun-23	596	39.248.20	Fixed		12.3710		103.8445			
FAD 10010102V	(Re-opened)	KE5000000805	25-May-15	13-May-24	1.76	35.82.15	Fixed		12.5000		104.0611			
FAD 10010102V		KE5000000326	29-Aug-16	17-Aug-26	1.71	18.39.45	Fixed		15.0000		114.5692			
FAD 10010701V		KE5000000747	31-Jul-17	19-Jul-27	2.057	35.174.40	Fixed		12.9690		105.0396			
FAD 10010901V		KE5000000762	27-Aug-16	14-Aug-26	2.449	40.564.60	Fixed		12.8600		101.6871			
FAD 10010901V		KE5000000676	17-Dec-16	04-Dec-26	2.561	54.034.49	Fixed		12.9000		101.1482			
FAD 10010901V		KE5000000953	29-Feb-16	12-Feb-26	2.631	47.252.29	Fixed		12.4300		100.3622			
FAD 10010901V		KE5000000847	15-Apr-16	02-Apr-26	2.680	51.350.20	Fixed		12.3000		100.0000			
FAD 10010901V		KE5000000476	18-Aug-16	06-Aug-26	2.806	49.039.05	Fixed		11.5170		96.3306			
FAD 10010901V		KE5000000599	25-Nov-19	12-Nov-29	2.954	59.222.44	Fixed	12.4500	99.4177	99.1475	101.2306	300.00.00		
FIFTEEN YEAR BONDS														
FAD 10000101V		KE1000001345	26-Mar-07	07-Mar-22	97	1.654.60	Fixed		14.9000		104.2729			
FAD 10000101V		KE1000001265	25-Jun-07	05-Jun-22	118	30.690.00	Fixed		13.9000		103.0333			
FAD 10000101V	(Re-opened)	KE1000001360	26-Nov-07	07-Nov-22	242	32.858.10	Fixed		12.9000		103.1221			
FAD 10000101V		KE5000001436	31-Mar-08	12-Mar-23	468	34.789.80	Fixed		12.9000		104.2085			
FAD 10000101V		KE5000001436	26-Oct-08	07-Oct-23	1.042	31.454.40	Fixed		12.9000		104.1120			
FAD 10000101V		KE5000000952	26-Mar-10	11-Mar-25	1.196	27.893.90	Fixed		10.2000		100.3932			
FAD 10000101V	(Re-opened)	KE5000001098	24-Dec-11	14-Dec-26	1.860	36.900.00	Fixed		8.8000		98.1556			
FAD 10000101V	(Re-opened)	KE5000000675	24-Sep-12	05-Sep-27	2.163	31.651.40	Fixed	11.7000	99.2028	96.9157	87.6054	100.00.00		
FAD 10000101V		KE5000000760	26-Feb-13	07-Feb-28	2.260	72.020.81	Fixed	11.2000	100.0000	97.4411	87.4411			
FAD 10000101V		KE5000000808	29-Apr-13	15-Apr-28	2.323	66.103.08	Fixed	11.2000	100.0000	98.3343	98.3343			
FAD 10000101V		KE5000000432	26-May-16	09-May-31	4.179	76.457.90	Fixed		12.6000		100.8629			
FAD 10000101V		KE5000000870	22-Oct-16	10-Oct-31	4.325	20.192.50	Fixed		12.7000		101.1962			
FAD 10000101V		KE5000000432	26-Jan-16	09-Jan-31	4.423	80.809.08	Fixed		12.8000		102.8620			
FAD 10000101V		KE5000001048	13-May-16	24-May-31	4.528	64.147.57	Fixed		12.7400		101.1240			
FAD 10000101V		KE5000001246	29-Jul-16	15-Jul-31	4.655	63.842.24	Fixed		12.8000		102.1650			
FAD 10000101V		KE5000001216	25-Feb-20	05-Feb-35	4.815	50.883.00	Fixed		12.7900		102.0301			
TWENTY YEAR BONDS														
FAD 10000101V	(Re-opened)	KE1000001483	30-Jun-08	05-Jun-23	2.379	36.145.10	Fixed		13.7000		102.7700			
FAD 10000101V	(Re-opened)	KE5000001176	30-May-11	05-May-31	3.443	33.622.87	Fixed		10.9000	11.2200	93.4003	82.9862	81.00.00	
FAD 10000101V	(Re-opened)	KE5000000949	26-Nov-12	01-Nov-32	3.589	56.864.70	Fixed		12.9000		97.7130			
FAD 10000101V		KE5000000843	26-Sep-16	11-Sep-36	3.899	12.912.20	Fixed		14.9000		100.0000			
FAD 10000101V		KE5000000826	26-Mar-16	01-Mar-36	5.035	50.079.29	Fixed		13.2000		100.4692			
FAD 10000101V		KE5000000846	10-Jul-16	05-Jul-36	5.061	86.065.11	Fixed		13.6000		100.0000			
FAD 10000101V		KE5000000964	15-Apr-19	01-Apr-39	6.320	66.006.45	Fixed		12.6700		100.0000			
FAD 10000101V		KE7000000510	16-Aug-21	22-Jul-41	7.251	59.539.41	Fixed	13.4445	13.3900	104.4417	100.0000	140.00.00		
FAD 10000101V		KE7000000510	16-Aug-21	22-Jul-41	7.251	59.539.41	Fixed	13.4445	13.3900	104.4417	100.0000	140.00.00		
TWENTY FIVE YEAR BONDS														
FAD 10000101V	(Re-opened)	KE5000000986	26-Jun-12	01-Jun-37	4.937	20.192.50	Fixed		11.2000		96.2902			
FAD 10000101V	(Re-opened)	KE5000000646	26-Jun-16	01-Jun-41	7.444	86.266.15	Fixed		14.4000		99.9724			
FAD 10000101V		KE7000000652	10-May-21	06-Apr-46	8.896	87.827.38	Fixed	13.9440	13.8000	103.1042	102.2626	100.00.00		
THIRTY YEAR BONDS														
BOB 10011001V	(Re-opened)	KE5000000216	26-Feb-11	01-Jan-41	6.692	26.144.70	Fixed		12.9000		90.8334			
INFRASTRUCTURE BONDS														
IFB 10011001V		KE5000000240	03-Oct-11	18-Sep-31	697	11.736.90	Fixed		12.9000		102.2480			
IFB 10011001V		KE5000000130	30-Sep-13	15-Sep-26	1.462	16.060.21	Fixed		11.0000		102.8038			
IFB 10011001V		KE5000001109	27-Oct-14	12-Oct-26	1.854	27.065.95	Fixed		11.0000		103.0757			
IFB 10011001V		KE5000000109	14-Dec-15	02-Oct-24	1.086	25.119.05	Fixed		11.0000		103.4643			
IFB 10010101V		KE5000000653	30-Mar-16	15-Mar-27	1.931	51.192.20	Fixed		11.0000		105.0781			
IFB 10010901V		KE5000000654	27-May-16	12-May-36	1.259	20.030.40	Fixed		12.9000		107.9919			
IFB 10010101V		KE5000000659	24-Oct-16	05-Oct-31	3.074	30.060.70	Fixed		12.9000		104.9874			
IFB 10011001V		KE5000000690	27-Feb-17	12-Feb-29	2.631	14.305.40	Fixed		12.9000		109.0702			
IFB 10010901V		KE5000000746	27-Jun-17	12-Jun-29	1.084	41.468.40	Fixed		12.9000		104.1084			
IFB 10010901V		KE5000000803	29-Jun-18	10-Jun-31	4.059	41.184.80	Fixed		12.9000		103.1919			
IFB 10010901V		KE5000000109	18-Nov-18	05-Oct-36	6.173	36.707.20	Fixed		11.9000		105.0157			
IFB 10010901V		KE5000000766	24-Mar-16	02-Feb-44	1.119	14.838.65	Fixed		12.9000		96.7986			
IFB 10010901V		KE5000000543	26-Oct-16	08-Oct-35	5.060	71.028.55	Fixed	11.7000	12.2000	98.1920	96.9899	200.00.00		
IFB 10010901V		KE5000000432	16-Apr-20	05-Apr-35	5.060	74.397.20	Fixed		12.9000		96.7986			
IFB 10020901V		KE5000000653	03-Jun-20	25-May-35	1.637	19.275.45	Fixed		10.2000	9.7000	101.2022	103.7035	50.00.00	
IFB 10020101V		KE5000000543	24-Aug-20	11-Aug-31	3.618	76.639.89	Fixed		10.9000	11.2000	100.280	97.1614	86.0000	170.00.00
IFB 10020101V		KE5000000432	25-Jan-21	02-Oct-31	5.115	81.052.63	Fixed		12.9000		101.6155	100.0000		
IFB 10020101V		KE7000000446	12-Apr-21	01-Mar-39	6.320	81.941.63	Fixed		12.6000		102.1695			
IFB 10020101V		KE7000000527	13-Sep-21	18-Aug-42	7.643	106.752.53	Fixed	12.5770	12.8000	103.2396	101.5571	84.00.00		
IFB 10020101V		KE7000000527	13-Sep-21	18-Aug-42	7.643	106.752.53	Fixed	12.5770	12.8000	104.2101	102.1407	101.5571	100.00.00	
BONDS SELL/BUY BACK TRANSACTIONS														
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION														
FAD 10010102V		KE5000001006	13-May-16	08-May-21	688	35.01.40	Fixed	10.6700	10.9000	102.4900	101.8332	101.8482	2.000.00	
FAD 10010102V	(Re-opened)	KE5000000368	26-Jun-12	13-Jun-22	195	35.273.70	Fixed	12.7000	8.4740	108.1862	102.2814	116.00.00		
FAD 10010102V		KE5000000653	26-Feb-16	12-Feb-26	2.831	47.265.20	Fixed	12.4800	11.9900	107.2152	106.0324	100.8602	300.00	
FAD 10010102V		KE5000000476	18-Aug-16	06-Aug-26	2.806	45.039.05	Fixed	11.5170	11.4000	103.9647	100.0000	96.3306	5.000.00	
FAD 10010102V	(Re-opened)	KE5000000870	24-Sep-12	05-Sep-27	2.163	31.651.44	Fixed	11.9000	11.7030	99.8207	87.6036	87.6054	10.000.00	
FAD 10010102V		KE5000001048	26-Nov-12	07-Nov-22	2.449	40.564.60	Fixed	12.8600	12.2700	100.0228	98.4952	98.4952	50.000.00	
FAD 10010102V		KE5000000676	17-Dec-16	04-Dec-26	2.561	54.034.49	Fixed		12.9000		101.1482			
FAD 10010102V		KE5000000953	29-Feb-16	12-Feb-26	2.631	47.252.29	Fixed		12.4300		100.3622			
FAD 10010102V		KE5000000847	15-Apr-16	02-Apr-26	2.680	51.350.20	Fixed		12.3000		100.0000			
FAD 10010102V		KE5000000476	18-Aug-16	06-Aug-26	2.806	49.039.05	Fixed		11.5170		96.3306			
FAD 10010102V		KE5000000599	25-Nov-19	12-Nov-29	2.954	59.222.44	Fixed	12.4500	99.4177	99.1475	101.2306	300.00.00		
FAD 10010102V		KE7000000605	16-Nov-21	09-Nov-21	1.805	53.661.89	Fixed		11.2770		100.0000			
CHINA RMB CDS/BUY BACK TRANSACTIONS														
FAD 10010102V		KE5000001006	13-May-16	08-May-21	688	35.01.40	Fixed	10.6700	10.9000	102.4900	1			