

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE													October 15, 2021	
ISIN CODE	Issue Date	Maturity Date	Days to Maturity	Coupon Rate 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													October 15, 2021	
TWO YEAR BONDS														
PZD 10012150	KE0000002017	11-Jan-21	09-Jan-23	451	55,886.26	Fixed					101.0264			
FIVE YEAR BONDS														
PZD 10012150	KE0000004734	28-Aug-17	28-Aug-22	311	29,589.15	Fixed					102.0054			
PZD 10012150	KE0000007364	23-Oct-17	17-Oct-22	297	20,112.30	Fixed					104.0343			
PZD 10012150	KE0000008218	26-Mar-18	26-Mar-23	521	30,799.55	Fixed					105.0781			
PZD 10012150	KE0000009547	26-Feb-19	13-Feb-24	857	85,092.22	Fixed					103.1780			
PZD 10012150	KE0000011096	13-May-18	26-Mar-24	504	39,851.45	Fixed					102.1070			
PZD 10012150	KE0000007960	18-Dec-19	28-Dec-24	1,151	45,012.80	Fixed					104.2365			
PZD 10012150	KE0000008547	11-May-20	25-May-25	1,261	30,121.89	Fixed					103.7964			
TEN YEAR BONDS														
PZD 1001212017	KE0000000358	20-Jun-17	13-Jun-27	261	35,212.73	Fixed					104.0595			
PZD 1001212017	KE0000000327	01-Jan-18	18-Jan-28	612	30,248.29	Fixed					105.0003			
PZD 1001212017	KE0000008890	25-May-18	15-Jan-24	422	35,852.15	Fixed					105.1840			
PZD 1001212017	KE0000008326	29-Aug-18	17-Aug-26	1,767	15,336.45	Fixed					115.0688			
PZD 1001212017	KE0000007327	11-Jul-17	19-Jul-27	2,103	85,174.40	Fixed			12.0081	106.7490	103.8991	65,000.00		
PZD 1001212017	KE0000007327	11-Jul-17	19-Jul-27	2,103	35,174.40	Fixed			12.7500	104.6526	103.8991	500,000.00		
PZD 1001212017	KE0000008762	27-Aug-18	14-Aug-26	2,495	40,564.60	Fixed					104.0523			
PZD 1001212017	KE0000008216	17-Dec-18	04-Dec-26	2,607	54,034.49	Fixed					102.4800			
PZD 1001212017	KE0000009523	26-Feb-19	12-Feb-26	2,677	47,252.29	Fixed					102.0262			
PZD 1001212017	KE0000009877	15-Apr-19	10-Apr-26	2,726	51,325.00	Fixed					101.1108			
PZD 1001212017	KE0000004876	18-Aug-19	06-Aug-26	2,852	45,039.05	Fixed					96.1306			
PZD 1001212017	KE0000005559	25-Nov-19	12-Nov-26	2,950	49,222.44	Fixed					101.0002			
FIFTEEN YEAR BONDS														
PZD 1000110018	KE1000001148	26-Mar-07	07-Mar-22	143	1,654.60	Fixed					104.2729			
PZD 1000110018	KE1000001250	20-Jun-07	07-Jun-22	13,000	31,468.00	Fixed					101.1261			
PZD 1000110018	KE1000001360	26-Nov-07	07-Nov-22	388	32,858.10	Fixed			7.7000	109.0000	103.7790	461,000.00		
PZD 1000110018	KE1000001438	31-Mar-08	13-Mar-23	514	24,780.80	Fixed					106.1192			
PZD 1000110018	KE0000001438	26-Oct-08	07-Oct-24	1,086	31,454.40	Fixed					106.8274			
PZD 1000110018	KE0000000592	26-Mar-10	10-Mar-26	1,242	27,881.90	Fixed					101.0039			
PZD 1000110018	KE0000001598	26-Apr-11	26-Sep-27	1,115	24,521.21	Fixed					96.1556			
PZD 1000110018	KE0000003675	24-Sep-12	26-Sep-27	2,183	81,851.44	Fixed			11.6273	98.7885	97.7815	98.0016	90,000.00	
PZD 1000110018	KE0000003675	24-Sep-12	26-Sep-27	2,183	81,851.44	Fixed			11.6200	98.7889	97.7919	98.0016	100,000.00	
PZD 1000110018	KE0000001706	26-Feb-13	15-Feb-28	1,306	72,000.81	Fixed					97.8423			
PZD 1000110018	KE0000003608	28-Apr-13	10-Apr-28	2,369	66,103.08	Fixed					101.0069			
PZD 1000110018	KE0000008432	26-May-16	06-May-31	4,224	75,127.00	Fixed					100.8629			
PZD 1000110018	KE0000008675	23-Oct-16	15-Oct-31	4,271	29,596.15	Fixed					101.1962			
PZD 1000110018	KE0000009430	26-Jan-19	06-Jan-34	4,469	80,809.08	Fixed					103.7465			
PZD 1000110018	KE0000001364	14-May-19	26-Apr-34	4,574	84,167.87	Fixed					104.2526			
PZD 1000110018	KE0000001328	28-Jul-19	10-Jul-34	4,651	53,820.24	Fixed					97.8528			
PZD 1000110018	KE0000001216	25-Feb-20	05-Feb-35	4,861	50,880.00	Fixed					100.8110			
TWENTY YEAR BONDS														
PZD 1000002017	KE1000001493	30-Jun-08	05-Jun-28	2,425	38,145.10	Fixed					108.4864			
PZD 1000110018	KE0000001176	30-May-11	06-May-31	3,489	33,829.87	Fixed					96.0701			
PZD 1000110018	KE0000001045	26-Nov-12	11-Nov-30	4,035	56,868.79	Fixed			12.0000	102.9786	97.8886	98.1833	90,000.00	
PZD 1000110018	KE0000001045	26-Nov-12	11-Nov-30	4,035	56,868.79	Fixed			12.0068	102.9811	97.8921	98.1833	71,000.00	
PZD 1000110018	KE0000001854	26-Sep-15	21-Sep-30	1,496	12,122.20	Fixed					97.0000			
PZD 1000110018	KE0000000820	26-Mar-16	01-Mar-30	6,981	59,078.29	Fixed					100.8122			
PZD 1000110018	KE0000002855	20-Jul-16	05-Jul-31	6,107	88,058.11	Fixed					101.8844			
PZD 1000110018	KE0000009964	15-Apr-18	11-Mar-38	6,366	46,026.45	Fixed					96.4532			
PZD 1000110018	KE0000000210	16-Aug-21	22-Jul-41	7,251	35,539.41	Fixed					100.2602			
THIRTY YEAR BONDS														
PZD 1000002018	KE4000000369	28-Jun-10	28-May-35	4,973	20,192.50	Fixed					96.2800			
PZD 1000002018	KE0000008549	28-Jun-18	25-May-43	7,892	86,298.15	Fixed					105.8520			
PZD 1000002018	KE7000000682	10-May-21	09-Apr-46	6,942	87,827.36	Fixed			13.8200	106.7414	100.0875	101.1660	100,000.00	
INFRASTRUCTURE BONDS														
DOB 100110017	KE2000002130	28-Feb-11	21-Jan-41	7,038	25,144.70	Fixed					91.1930			
PZD 2000012017														
PZD 2000012017	KE4000000304	07-Dec-09	22-Nov-21	38	5,388.33	Fixed					101.5126			
PZD 100110017	KE0000002942	03-Oct-11	18-Sep-23	703	11,729.50	Fixed					100.7745			
PZD 100110017	KE0000001335	30-Sep-13	15-Sep-25	1,482	16,892.21	Fixed					100.8960			
PZD 100110017	KE0000001198	27-Oct-14	12-Oct-26	1,054	27,045.95	Fixed					103.6779			
PZD 100110017	KE0000000438	26-Sep-15	21-Sep-26	1,444	26,119.35	Fixed					100.1444			
PZD 100110017	KE0000001653	30-Mar-16	15-Mar-27	1,877	51,192.25	Fixed					105.0781			
PZD 100110017	KE0000000854	23-May-16	12-May-27	1,305	28,020.45	Fixed			9.4000	113.0115	107.0261	107.0267	189,300.00	
PZD 100110017	KE0000000695	24-Oct-16	13-Oct-31	1,493	40,020.40	Fixed					100.0000			
PZD 100110017	KE0000000690	27-Feb-17	12-Feb-29	1,877	14,330.40	Fixed					106.3432			
PZD 100110017	KE0000001988	27-Nov-17	18-Nov-24	1,130	41,847.45	Fixed					106.2897			
PZD 100110017	KE0000000189	18-Nov-18	09-Oct-38	6,219	36,787.30	Fixed					105.0167			
PZD 100110017	KE0000000786	26-Mar-19	03-Feb-44	6,165	14,800.65	Fixed					96.7586			
PZD 100110017	KE0000000543	28-Oct-19	08-Oct-35	6,106	71,028.55	Fixed					98.0189			
PZD 100200017	KE0000000430	10-Apr-20	02-Apr-25	2,726	74,387.29	Fixed			10.0000	100.3135	100.1943	100.3939	316,800.00	
PZD 100200017	KE0000000693	05-Jun-20	25-May-25	1,483	19,274.48	Fixed					100.0000			
PZD 1002011117	KE0000000545	24-Aug-20	11-Aug-31	3,819	78,639.89	Fixed					104.4548			
PZD 1002011117	KE0000000324	20-Jan-21	09-Jan-37	5,951	81,052.52	Fixed					99.7008			
PZD 1002011117	KE0000001054	10-Apr-21	21-Mar-36	6,366	81,941.63	Fixed			12.9600	100.7850	100.6468	100.6468	105,000.00	
PZD 1002011117	KE7000000327	13-Sep-21	18-Aug-42	7,643	106,752.53	Fixed			12.0278	101.0081	104.8124	112,000.00		
BONDS SELL/BUY BACK TRANSACTIONS														
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION														
PZD 1001212017	KE0000000476	18-Aug-18	06-Aug-22	2,852	45,039.05	Fixed			11.5770	11.4800	100.1927	100.2543	96.1306	1,000.00
PZD 1001212017	KE0000000476	26-Oct-19	07-Oct-24	1,086	21,985.45	Fixed			12.0000	10.9000	106.1847	106.8274	5,000.00	
PZD 1001212017	KE0000001370	26-Feb-19	07-Feb-26	2,306	72,000.81	Fixed			11.2000	11.0000	98.9626	97.1282	97.8423	45,000.00
PZD 1001212017	KE0000000430	26-May-19	06-May-31	4,224	75,127.00	Fixed			12.0000	12.4999	105.0443	100.8699	100.8629	10,000.00
PZD 1001212017	KE0000000430	26-Jan-19	06-Jan-34	4,469	80,809.08	Fixed			12.0073	12.4957	104.0007	91.1897	103.1403	30,000.00
PZD 1001212017	KE0000001328	28-Jul-19	10-Jul-34	4,651	53,820.24	Fixed			12.3400	12.3100	102.8913	105.1453	97.8528	3,000.00
PZD 1000002017	KE1000001493	30-Jun-08	05-Jun-28	2,425	38,145.10	Fixed			13.7000	11.8000	102.9814	106.0861	114.0000	
PZD 1000002017	KE0000001045	26-Nov-12	11-Nov-30	4,035	56									