

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE														October 21, 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)	October 21, 2021	
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS ABOVE KES 50 MILLION														October 21, 2021
TWO YEAR BONDS														
PAD-10012019	KE7000002017	11-Jan-21	09-Jan-23	445	55,890.20	Fixed	9.4880					101.0264		
FIVE YEAR BONDS														
PAD-10012119	KE7000001244	28-Aug-17	22-Aug-22	305	25,599.15	Fixed	12.4050					102.0504		
PAD-10012119	KE7000001744	25-Oct-17	17-Oct-22	391	20,212.30	Fixed	12.5170					104.0345		
PAD-10012119	KE7000000818	26-Mar-18	20-Mar-23	515	30,799.55	Fixed	12.2990					105.0781		
PAD-10012119	KE7000000947	26-Feb-18	19-Feb-24	851	35,052.22	Fixed	11.3440					103.7480		
PAD-10012119	KE7000001006	13-May-18	28-May-24	508	35,851.45	Fixed	10.8720					102.1070		
PAD-10012119	KE7000000760	18-Dec-18	08-Dec-24	1,145	45,012.60	Fixed	11.4850					104.2368		
PAD-10012119	KE7000000847	11-May-20	05-May-25	1,262	35,121.89	Fixed	11.8670					103.7964		
TEN YEAR BONDS														
PAD-10012120	KE7000000358	20-Jun-12	13-Jun-22	235	35,272.70	Fixed	12.5750	8.9000	107.1054	102.0879	104.0595	200,000.00		
PAD-10012120	KE7000000607	01-Jul-13	19-Jun-23	695	39,348.00	Fixed	12.3710					104.1980		
PAD-10012120	KE7000000890	25-May-15	15-Jun-24	616	35,852.15	Fixed	12.1800	9.6000	108.1026	104.9572	105.1840	78,000.00		
PAD-10012120	KE7000000326	29-Aug-16	17-Aug-26	1,781	15,346.45	Fixed	12.5050					115.6888		
PAD-10012120	KE7000000727	11-Jul-17	19-Jul-27	2,087	85,174.40	Fixed	12.9860					108.6570		
PAD-10012120	KE7000000762	27-Aug-18	14-Aug-28	2,489	45,584.60	Fixed	12.6880					104.0523		
PAD-10012120	KE7000000816	11-Dec-18	04-Dec-28	2,651	54,024.49	Fixed	12.8200					102.6860		
PAD-10012120	KE7000000603	26-Feb-19	12-Feb-29	2,671	67,895.29	Fixed	12.4380					102.0392		
PAD-10012120	KE7000000877	10-Apr-19	02-Apr-29	2,720	51,202.00	Fixed	12.3000					101.2108		
PAD-10012120	KE7000000478	19-Aug-19	05-Aug-29	2,446	49,269.00	Fixed	11.9170					96.3336		
PAD-10012120	KE7000000559	26-Nov-19	12-Nov-29	2,444	69,222.44	Fixed	12.2800					101.0002		
FIFTEEN YEAR BONDS														
PAD-10001191	KE1000001345	26-Mar-07	07-Mar-22	137	3,654.60	Fixed	14.5000					104.2729		
PAD-10001191	KE1000001362	26-Jun-07	06-Jun-22	238	32,682.60	Fixed	13.5000	7.8000	108.7983	103.5303	103.9273	481,000.00		
PAD-10001191	KE1000001385	26-Jun-07	27-Nov-21	1,322	3,998.12	Fixed	12.5000					103.7700		
PAD-10001191	KE1000001438	11-Mar-08	13-Mar-21	508	34,789.80	Fixed	12.5000	9.2000	105.0334	104.0885	106.6192	61,000.00		
PAD-10001191	KE7000000436	26-Oct-08	07-Oct-24	1,082	31,852.45	Fixed	12.5000					105.0219		
PAD-10001191	KE7000000396	26-Mar-10	14-Mar-25	1,286	27,899.90	Fixed	12.5000					103.6934		
PAD-10001191	KE7000000358	26-Aug-11	08-Dec-26	1,509	24,531.51	Fixed	9.8000					84.7505		
PAD-10001191	KE7000000370	26-Feb-12	05-Sep-27	2,150	81,561.44	Fixed	11.8000	11.9000	99.0242	87.4758	87.3433	162,000.00		
PAD-10001191	KE7000000370	26-Feb-12	07-Feb-28	2,300	72,000.81	Fixed	11.2000	11.9750	96.6513	96.6115	87.3433	159,000.00		
PAD-10001191	KE7000000389	26-Aug-13	15-Aug-28	2,363	86,103.08	Fixed	12.5000					101.5969		
PAD-10001191	KE7000000432	26-Mar-16	26-Mar-31	2,118	76,457.80	Fixed	12.6000					100.8620		
PAD-10001191	KE7000000870	22-Oct-16	03-Oct-33	4,365	29,064.35	Fixed	12.7000					101.1962		
PAD-10001191	KE7000000430	26-Jan-18	26-Jun-34	4,463	80,808.00	Fixed	12.6070					103.7405		
PAD-10001191	KE7000001106	13-May-18	24-Apr-34	1,598	64,147.47	Fixed	12.7440					101.7000		
PAD-10001191	KE7000001328	29-Jul-19	10-Jul-34	4,445	53,831.24	Fixed	12.3400					87.9528		
PAD-10001191	KE7000000714	29-Feb-20	05-Feb-35	4,855	30,883.00	Fixed	12.7980					100.8110		
TWENTY YEAR BOND														
PAD-10000120	KE1000001493	30-Jun-08	05-Jun-28	2,419	38,145.10	Fixed	13.7000					108.4954		
PAD-1000120	KE7000001378	20-May-11	20-May-31	1,833	33,822.87	Fixed	13.0000	12.2000	91.8460	87.9028	88.4831	70,000.00		
PAD-1000120	KE7000000345	26-Nov-12	01-Nov-32	4,029	56,884.79	Fixed	12.5000					98.7789		
PAD-1000120	KE7000000543	26-Sep-16	01-Sep-36	5,429	12,281.20	Fixed	14.0000					87.0503		
PAD-1000120	KE7000000326	26-Mar-18	01-Mar-38	1,873	39,629.29	Fixed	13.5000					100.1121		
PAD-1000120	KE7000000389	26-Jul-18	02-Jul-38	2,363	88,861.11	Fixed	13.2000					101.0844		
PAD-1000120	KE7000000564	10-Apr-19	25-Apr-39	2,366	46,400.00	Fixed	13.2000					86.4933		
PAD-1000120	KE7000000610	18-Aug-21	22-Jul-41	7,251	39,538.41	Fixed	13.4440					100.2602		
TWENTY FIVE YEAR BOND														
PAD-10000120	KE7000000389	26-Jun-10	28-May-30	4,967	20,192.50	Fixed	11.2000					96.2600		
PAD-1000120	KE7000000545	29-Jun-18	29-May-43	7,866	86,258.15	Fixed	13.4000					105.8520		
PAD-1000120	KE7000000550	10-May-21	09-Apr-46	8,938	47,827.38	Fixed	13.5040	13.9538	106.9487	99.7722	105.2523	390,000.00		
PAD-1000120	KE7000000365	10-May-21	09-Apr-46	8,938	47,827.38	Fixed	13.5040	13.9240	106.9788	100.7333	105.2523	80,000.00		
PAD-1000120	KE7000000362	10-May-21	09-Apr-46	8,938	47,827.38	Fixed	13.5040	13.9240	106.9788	100.7333	105.2523	80,000.00		
PAD-1000120	KE7000000365	10-May-21	09-Apr-46	8,938	47,827.38	Fixed	13.5040	13.9240	106.9788	100.7333	105.2523	80,000.00		
PAD-1000120	KE7000000362	10-May-21	09-Apr-46	8,938	47,827.38	Fixed	13.5040	13.9240	106.9788	100.7333	105.2523	80,000.00		
PAD-1000120	KE7000000365	10-May-21	09-Apr-46	8,938	47,827.38	Fixed	13.5040	13.9240	106.9788	100.7333	105.2523	80,000.00		
PAD-1000120	KE7000000362	10-May-21	09-Apr-46	8,938	47,827.38	Fixed	13.5040	13.9240	106.9788	100.7333	105.2523	80,000.00		
THIRTY YEAR BOND														
PAD-10011191	KE7000000135	28-Feb-11	21-Jun-31	7,032	28,144.70	Fixed	12.0000					91.1900		
INFRASTRUCTURE BONDS														
PB-10008120	KE7000000304	07-Dec-09	22-Mar-21	32	5,398.33	Fixed	12.0000					105.2999		
PB-10011120	KE7000000242	01-Oct-11	18-Oct-21	387	1,178.50	Fixed	12.0000					100.7445		
PB-10011120	KE7000000130	30-Sep-13	15-Sep-25	1,462	16,060.21	Fixed	11.0000					106.5600		
PB-10014120	KE7000001199	27-Oct-14	12-Oct-26	1,854	27,245.95	Fixed	11.5000					103.0377		
PB-10015120	KE7000000109	14-Dec-15	01-Dec-26	1,308	21,119.00	Fixed	11.0000	9.3380	107.0079	103.0978	103.9664	200,000.00		
PB-10015120	KE7000000430	14-Dec-15	02-Dec-24	1,138	25,119.55	Fixed	11.0000	9.2600	107.0079	103.2471	103.9664	200,000.00		
PB-10015120	KE7000000355	30-Mar-16	15-Mar-27	1,371	51,162.20	Fixed	11.0000					105.0781		
PB-10015120	KE7000000454	23-May-16	24-May-26	1,299	26,655.40	Fixed	11.0000					107.0081		
PB-10017120	KE7000000686	27-Feb-17	15-Feb-28	6,671	14,305.40	Fixed	12.0000					105.4573		
PB-10017120	KE7000000788	27-Nov-17	08-Nov-24	1,124	41,498.45	Fixed	12.0000					106.5432		
PB-10019120	KE7000000670	29-Jan-18	10-Jan-33	4,099	41,154.80	Fixed	12.5000					106.2807		
PB-10019120	KE7000000198	18-Nov-18	25-Oct-38	1,413	36,787.20	Fixed	11.8000					100.8127		
PB-10019120	KE7000000760	25-Mar-19	22-Feb-44	8,159	16,828.65	Fixed	12.2000					96.7585		
PB-10019120	KE7000000543	26-Oct-19	08-Oct-38	5,100	7,100.55	Fixed	11.7000					86.4788		
PB-10019120	KE7000000430	15-Apr-20	02-Apr-26	1,720	14,787.20	Fixed	12.2000					100.7445		
PB-10019120	KE7000000663	10-Jun-20	25-May-24	1,677	19,275.46	Fixed	13.0000					104.4548		
PB-10019120	KE7000000543	24-Aug-20	11-Aug-31	3,818	78,639.89	Fixed	13.0000					104.4548		
PB-10021120	KE7000000324	26-Jan-21	01-Jan-37	9,655	11,052.52	Fixed	12.0070					99.7008		
PB-10021120	KE7000000345	13-Apr-21	01-Mar-37	6,360	81,841.63	Fixed	12.6070					100.4458		
PB-10021120	KE7000000327	13-Sep-21	18-Aug-42	7,643	186,752.53	Fixed	12.7370	12.9000	102.1805	100.8908	100.8908	200,000.00		
PB-10021120	KE7000000327	13-Sep-21	18-Aug-42	7,643	186,752.53	Fixed	12.7370	12.9700	102.1805	100.8908	100.8908	200,000.00		
PB-10021120	KE7000000327	13-Sep-21	18-Aug-42	7,643	186,752.53	Fixed	12.7370	12.9700	102.1805	100.8908	100.8908	200,000.00		
PB-10021120	KE7000000327	13-Sep-21	18-Aug-42	7,643	186,752.53	Fixed	12.7370	12.9700	102.1805	100.8908	100.8908	200,000.00		
PB-10021120	KE7000000327	13-Sep-21	18-Aug-42	7,643	186,752.53	Fixed	12.7370	12.9700	102.1805	100.8908	100.8908	200,000.00		
PB-10021120	KE7000000327	13-Sep-21	18-Aug-42	7,643	186,752.53	Fixed	12.7370	12.9700	102.1805	100.8908	100.8908	200,000.00		
PB-10021120	KE7000000327	13-Sep-21	18-Aug-42	7,643	186,752.53	Fixed	12.7370	12.9700	102.1805	100.8908	100.8908	200,000.00		
PB-10021120	KE7000000327	13-Sep-21												

FAMILY FLR	26700000000	26-Jun-26	1.884	1.00	VARIABLE	180 Day T-Bill +250bps	-
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Tolerance to Bonds		Tol. Death	
Today	Previous	Today	Previous
3,025,962,384	2,731,630,000	116	48

There are a number of key variables to look at when investing in bonds: the bond's maturity, redemption features, credit quality, interest rate, price, yield and tax status. Together, these factors help determine the value of your bond investment and the degree to which it matches your financial objectives.

Key Rating Agency Treasury Bond MA 12 weeks of rates Moving Average MFN Medium Term Note
 P27 Fixed Rate Treasury Bond YTM 30 days to maturity YTC 10 years to maturity

CBK: Central Bank of Kenya IFB: Infrastructure Bond S: Supposed

See Appendixes of any model, especially appendixes on stability (e.g. rates in comparison with the information