

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE												December 2, 2020
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 2, 2020
TWO YEAR BONDS												
FXD 1/2018/21Y	KE0000000323	28-Jan-18	25-Jan-21	54	31,120.85	Fixed	10.7010				101.3423	
FIVE YEAR BONDS												
FXD 1/2018/5Y	KE0000000468	25-Apr-18	19-Apr-21	138	19,544.20	Fixed	14.3340				111.2224	
FXD 3/2016/5Y	KE00000005107	25-Jul-16	19-Jul-21	229	24,395.30	Fixed	14.0690				104.9443	
FXD 3/2016/5Y	KE0000000436	26-Sep-16	20-Sep-21	292	24,053.06	Fixed	13.1120				104.9886	
FXD 1/2017/5Y	KE00000007134	29-Aug-17	22-Aug-22	629	29,599.15	Fixed	12.4650				105.2722	
FXD 2/2017/5Y	KE00000007564	25-Oct-17	17-Oct-22	665	29,712.10	Fixed	15.5170				106.5638	
FXD 1/2018/5Y	KE00000008218	26-Mar-18	20-Mar-23	638	30,795.55	Fixed	12.2950				105.0909	
FXD 1/2018/5Y	KE0000000947	26-Feb-18	12-Feb-24	1,174	66,082.22	Fixed	11.3490				104.9698	
FXD 2/2018/5Y	KE00000010386	13-May-18	6-May-24	1,293	39,201.40	Fixed	10.8700				103.6900	
FXD 3/2018/5Y	KE00000005786	16-Dec-18	9-Dec-24	1,498	46,012.60	Fixed	11.4920	10.1500	109.7110	109.9439	104.8551	400,000,000
FXD 1/2019/5Y	KE00000008547	11-May-20	5-May-25	1,615	30,121.88	Fixed	11.6670				105.4960	
TEN YEAR BONDS												
FXD 1/2013/10Y	KE00000002358	25-Jun-12	13-Jun-22	598	35,273.70	Fixed	12.7260				104.8918	
FXD 1/2013/10Y	KE00000006037	1-Jul-13	19-Jun-23	929	39,248.20	Fixed	12.8710				106.1112	
FXD 1/2014/10Y	KE00000008990	25-May-15	15-Jan-24	1,139	39,852.15	Fixed	12.1800				106.0437	
FXD 1/2014/10Y	KE00000001129	29-Aug-14	17-Aug-24	1,268	18,306.45	Fixed	15.0300				114.2912	
FXD 1/2017/10Y	KE00000007327	31-Jul-17	19-Jul-27	1,079	35,174.40	Fixed	12.8650				110.0714	
FXD 1/2018/10Y	KE00000008762	27-Aug-18	14-Aug-28	2,812	40,584.60	Fixed	12.6860				107.2607	
FXD 3/2018/10Y	KE00000009116	17-Dec-18	4-Dec-28	2,924	54,034.48	Fixed	12.5020				106.7228	
FXD 1/2019/10Y	KE00000009653	26-Feb-19	12-Feb-29	3,394	60,044.00	Fixed	12.4380				105.3538	
FXD 2/2019/10Y	KE00000009877	19-Apr-19	2-Apr-29	1,043	51,326.00	Fixed	12.3000				102.9151	
FXD 3/2019/10Y	KE00000004876	19-Aug-19	6-Aug-29	3,169	46,005.95	Fixed	11.5170				104.3953	
FXD 4/2019/10Y	KE00000005659	29-Nov-19	12-Nov-29	3,267	69,222.44	Fixed	12.2880	11.2000	106.3127	106.0091	106.7258	300,000,000
FIFTEEN YEAR BONDS												
FXD1/2007/15Y	KE0000001345	26-Mar-07	7-Mar-22	460	3,454.60	Fixed	14.5000				108.0492	
FXD2/2007/15Y	KE0000001352	25-Jun-07	6-Jun-22	551	32,682.60	Fixed	13.5000				107.6571	
FXD3/2007/15Y	KE0000001360	26-Nov-07	7-Nov-22	705	34,958.10	Fixed	12.5000				105.8668	
FXD4/2008/15Y	KE0000001408	31-Mar-08	13-Mar-23	551	34,786.80	Fixed	12.5000				106.8007	
FXD1/2009/15Y	KE0000001436	26-Oct-09	7-Oct-24	1,452	31,852.45	Fixed	12.5000				107.8504	
FXD2/2010/15Y	KE0000001502	29-Mar-10	10-Mar-25	1,505	27,883.80	Fixed	10.2500				100.5125	
FXD3/2010/15Y	KE0000001510	26-Apr-11	8-Dec-25	1,629	25,332.31	Fixed	9.0000				95.4292	
FXD4/2010/15Y	KE0000001575	24-Sep-12	6-Sep-27	2,469	48,187.10	Fixed	11.0000				100.0314	
FXD5/2010/15Y	KE0000001706	26-Feb-14	7-Feb-28	2,623	43,138.45	Fixed	11.2500				100.4274	
FXD6/2010/15Y	KE0000001839	29-Apr-14	10-Apr-29	2,698	65,103.90	Fixed	12.0000	11.3000	104.8625	103.4120	102.4327	100,000,000
FXD1/2014/15Y	KE0000001842	28-May-14	9-May-33	4,541	49,254.892	Fixed	12.6500				106.4271	
FXD2/2014/15Y	KE0000001879	22-Oct-14	3-Oct-33	4,695	29,054.550	Fixed	12.7500				102.8889	
FXD3/2014/15Y	KE0000001930	26-Jun-14	8-Jun-34	4,798	80,893.980	Fixed	12.8500				103.8773	
FXD5/2014/15Y	KE0000001104	13-May-19	24-Apr-34	4,883	42,447.30	Fixed	12.7340				103.6491	
FXD6/2014/15Y	KE0000001428	29-Jul-14	10-Jul-34	4,998	50,556.96	Fixed	12.3400				109.9662	
FXD1/2019/15Y	KE0000001718	25-Feb-20	5-Feb-35	5,179	99,803.00	Fixed	12.7560	12.4000	105.8053	102.3049	101.8587	300,000,000
TWENTY YEAR BOND												
FXD1/2009/20Y	KE0000001493	30-Jun-09	5-Jun-29	2,742	38,145.10	Fixed	13.7500				112.8566	
FXD2/2010/20Y	KE0000001476	30-May-11	5-May-31	3,806	33,822.97	Fixed	10.0000				89.2625	
FXD3/2010/20Y	KE0000001518	26-Nov-12	1-Nov-32	4,622	44,581.45	Fixed	12.5000				104.5816	
FXD4/2010/20Y	KE0000001543	26-Sep-16	1-Sep-36	5,752	12,761.20	Fixed	14.0000				104.3125	
FXD5/2010/20Y	KE0000001575	26-Mar-18	1-Mar-38	6,298	58,078.20	Fixed	13.2000	13.2000	107.5867	99.867	100.4623	100,000,000
FXD6/2010/20Y	KE0000001595	30-Jul-18	5-Jul-38	6,424	66,109.10	Fixed	13.2000				107.5929	
FXD1/2019/20Y	KE0000001984	15-Apr-19	21-Mar-39	6,683	21,560.05	Fixed	12.8730				107.5368	
TWENTY FIVE YEAR BOND												
FXD1/2019/25Y	KE0000002089	28-Jun-19	28-May-39	5,799	70,192.50	Fixed	11.2500				97.8583	
FXD1/2018/25Y	KE00000008549	25-Jun-18	25-May-43	8,209	86,258.15	Fixed	13.4000				101.0482	
THIRTY YEAR BOND												
SDR 1/2011/30Y	KE0000001135	28-Feb-11	21-Jan-41	7,355	28,144.70	Fixed	12.0000				94.5518	
INFRASTRUCTURE BONDS												
IFB 1/2009/22Y	KE0000001216	23-Feb-09	8-Feb-21	68	7,866.37	Fixed	12.5000				101.6268	
IFB 2/2009/22Y	KE0000001204	7-Dec-09	22-Nov-21	95	5,388.33	Fixed	12.0000				101.5126	
IFB 1/2011/22Y	KE0000001242	3-Oct-11	18-Sep-23	1,020	11,735.50	Fixed	12.0000				107.6921	
IFB 1/2013/22Y	KE0000001436	30-Sep-13	15-Sep-25	1,748	27,925.35	Fixed	11.0000				102.8610	
IFB 1/2014/22Y	KE0000001139	27-Oct-14	12-Oct-26	2,149	27,455.95	Fixed	11.0000				103.2593	
IFB 1/2015/22Y	KE0000001400	14-Dec-15	2-Dec-24	1,464	25,119.55	Fixed	11.0000				102.6003	
IFB 1/2016/22Y	KE0000001453	30-Mar-16	15-Mar-27	2,294	54,132.20	Fixed	11.0000				102.7498	
IFB 1/2017/22Y	KE0000001454	27-May-16	12-May-26	1,632	36,303.20	Fixed	12.5000				105.5650	
IFB 1/2018/22Y	KE0000001609	24-Oct-18	6-Oct-31	1,360	40,029.05	Fixed	12.0000				105.5051	
IFB 1/2017/22Y	KE0000001690	27-Feb-17	12-Feb-29	2,954	14,330.40	Fixed	12.5000				107.1292	
IFB 1/2017/22Y	KE0000001798	27-Nov-17	18-Nov-24	1,447	14,468.45	Fixed	12.5000				106.7544	
IFB 1/2018/22Y	KE0000001882	26-Jun-18	10-Jun-32	2,149	27,455.95	Fixed	12.5000				109.5428	
IFB 1/2018/22Y	KE0000001919	19-Nov-18	25-Oct-38	6,536	36,787.30	Fixed	11.9500				105.6247	
IFB 1/2019/22Y	KE0000001970	24-Mar-19	22-Feb-44	8,492	18,828.66	Fixed	12.2000				103.4612	
IFB 1/2019/22Y	KE0000001545	26-Oct-19	8-Oct-39	4,422	71,028.55	Fixed	11.7000	11.4750	102.3401	101.7457	103.5893	300,000,000
IFB 1/2020/22Y	KE00000018430	15-Apr-20	2-Apr-29	3,043	74,287.29	Fixed	10.8500				101.0855	
IFB 1/2019/22Y	KE0000001863	3-Jun-20	25-May-24	2,006	19,275.46	Fixed	10.2000	10.0000	100.6888	100.6298	99.9993	300,000,000
IFB 1/2020/22Y	KE00000019545	24-Aug-20	11-Aug-31	3,904	78,639.89	Fixed	10.9000				100.9613	
BONDS SELL/BUY BACK TRANSACTIONS												
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION												
FXD1/2018/2Y	KE0000000668	26-Feb-18	12-Feb-20	2,294	53,044.40	Fixed	12.4390	11.6100	107.8895	104.2098	105.3616	4,000,000
FXD1/2018/2Y	KE0000000835	26-Mar-18	1-Mar-20	2,149	59,078.29	Fixed	13.2000	12.7250	105.8535	103.2425	100.6603	2,990,000
FXD1/2018/2Y	KE00000008325	26-Mar-18	1-Mar-20	6,298	59,078.29	Fixed	13.2000	13.1303	103.0300	100.4220	100.4593	15,000,000
FXD1/2018/2Y	KE00000008549	25-Jun-18	25-May-43	8,209	86,258.15	Fixed	13.4000	12.9900	108.9522	102.4517	100.9522	5,500,000
FXD1/2018/2Y	KE00000008549	25-Jun-18	25-May-43	8,209	86,258.15	Fixed	13.4000	12.9400	109.2554	103.2425	101.0482	8,500,000
FXD1/2018/2Y	KE00000008549	25-Jun-18	25-May-43	8,209	86,258.15	Fixed	13.4000	12.9500	109.2505	103.2500	101.0482	19,200,000
FXD1/2018/2Y	KE00000008549	25-Jun-18	25-May-43	8,209	86,258.15	Fixed	13.4000	13.0000	109.8779	102.8774	101.0482	20,000,000
FXD1/2018/2Y	KE00000008549	25-Jun-18	25-May-43	8,209	86,258.15	Fixed	13.4000	13.0700	108.3601	102.3598	101.0482	35,000,000
FXD 1/2014/2Y	KE0000001102	27-Oct-14	12-Oct-26	2,149	27,455.95	Fixed	11.0000	10.1000	104.7145	103.2617	101.6268	750,000
IFB 1/2012/12Y	KE0000001053	30-Jul-12	15-Mar-27	2,294	51,152.20	Fixed	11.0000	8.8100	107.0554	104.6596	102.7498	1,000,000
IFB 1/2012/12Y	KE0000001059	24-Oct-18	6-Oct-31	1,360	40,029.05	Fixed	12.0000					