

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE												December 4, 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 4, 2020	
TWO YEAR BONDS													
FYD 1200192Y	KE5000009823	26-Jan-19	25-Jun-21	52	31,120.65	Fixed		10.7030			101.3423		
FIVE YEAR BONDS													
FYD 1200161Y	KE5000004548	25-Apr-16	19-Aug-21	136	15,544.20	Fixed		14.3540			111.2224		
FYD 1200161Y	KE5000004140	25-Apr-16	19-Jul-21	131	24,365.20	Fixed		14.8490			104.9444		
FYD 1200161Y	KE5000004348	25-Sep-15	20-Sep-21	230	23,051.05	Fixed		13.1110			104.8886		
FYD 1200171Y	KE5000001748	20-Aug-17	22-Aug-22	526	25,209.15	Fixed		12.4650			106.3728		
FYD 1200171Y	KE5000001754	23-Oct-17	17-Oct-22	492	20,712.10	Fixed		12.5170			106.3528		
FYD 1200181Y	KE5000001818	26-Mar-18	20-Mar-23	535	30,795.55	Fixed		12.0990			106.0009		
FYD 1200181Y	KE5000001847	25-Feb-19	19-Feb-24	1,172	65,082.22	Fixed		11.3070			104.1696		
FYD 1200181Y	KE5000001095	13-May-19	6-May-24	1,249	39,201.45	Fixed		10.7720			103.6595		
FYD 1200181Y	KE5000001766	16-Dec-18	8-Dec-24	1,466	45,024.60	Fixed		11.4920			104.7947		
FYD 1200191Y	KE5000001847	11-May-20	5-May-25	1,613	30,121.88	Fixed		11.6670			105.4550		
TEN YEAR BONDS													
FYD 12001912Y	KE5000001098	26-Jun-17	18-Jun-22	555	35,273.75	Fixed		12.7500			104.8318		
FYD 12011912Y	KE5000001093	1-Jul-13	19-Jun-23	927	29,248.20	Fixed		12.7710			106.1117		
FYD 12011912Y	KE5000001095	25-Mar-19	19-Jun-24	1,107	35,853.15	Fixed		12.3000			106.0437		
FYD 12011912Y	KE5000001039	29-Aug-16	17-Aug-26	2,080	18,306.45	Fixed		11.7525			116.7325		
FYD 12011912Y	KE5000001727	31-Jul-17	19-Jul-27	3,078	35,174.40	Fixed		12.8650			110.0714		
FYD 12011912Y	KE5000001875	27-Aug-18	14-Aug-28	2,803	40,341.65	Fixed		12.8460			107.2607		
FYD 12011912Y	KE5000001018	17-Dec-18	4-Dec-28	2,902	54,034.48	Fixed		12.9000			106.7238		
FYD 12011912Y	KE5000001053	25-Feb-19	12-Feb-29	2,992	52,044.00	Fixed		12.4280			105.9535		
FYD 12011912Y	KE5000001877	15-Mar-19	8-Apr-29	1,943	51,305.00	Fixed		12.3000			106.9135		
FYD 12011912Y	KE5000001878	19-Aug-19	8-Aug-29	3,167	45,025.05	Fixed		11.5170			104.3653		
FYD 12011912Y	KE5000001859	25-Nov-19	12-Nov-29	3,265	69,222.44	Fixed		12.2800			106.0024		
FIFTEEN YEAR BONDS													
FYD 12001715Y	KE1000001145	26-Mar-07	7-Mar-22	458	3,654.60	Fixed		14.9000			106.0492		
FYD 12001715Y	KE1000001150	25-Jun-07	6-Jun-22	545	32,692.40	Fixed		13.9000			107.0571		
FYD 12001715Y	KE1000001180	25-Jun-07	7-Jun-22	759	35,258.20	Fixed		13.2000			107.8668		
FYD 12001815Y	KE1000001438	31-Mar-08	18-Mar-23	829	34,789.85	Fixed		12.9000			106.8707		
FYD 12001815Y	KE4000001438	25-Oct-09	7-Oct-24	1,453	31,452.45	Fixed		12.5000			107.8524		
FYD 12001815Y	KE4000001569	23-Mar-10	20-Mar-25	1,597	27,635.05	Fixed		12.4000			106.9128		
FYD 12001815Y	KE4000001458	25-Apr-11	8-Dec-24	1,830	25,534.24	Fixed		8.0000			95.4249		
FYD 12001815Y	KE4000001567	25-Feb-11	6-Sep-27	2,021	25,534.24	Fixed		11.2000			106.8914		
FYD 12001815Y	KE4000001739	25-Feb-13	7-Feb-29	2,021	42,136.45	Fixed		11.2500			105.4574		
FYD 12001815Y	KE4000001808	29-Apr-13	10-Aug-28	2,884	65,103.05	Fixed		12.0000			103.4120		
FYD 12001815Y	KE4000001802	29-Apr-13	9-Jun-28	1,499	29,614.85	Fixed		12.4000			106.4320		
FYD 12001815Y	KE5000001104	13-Mar-19	24-Apr-24	1,489	42,447.20	Fixed		12.7450			103.4658		
FYD 12001915Y	KE5000001106	28-Jul-19	10-Jul-34	1,456	25,052.95	Fixed		12.8400	10.1000	106.9372	104.5070	99.9550	250,000.000
FYD 12001915Y	KE5000001718	25-Feb-20	5-Feb-35	5,175	50,885.00	Fixed		12.7550			102.3445		
TWENTY YEAR BONDS													
FYD 12001920Y	KE1000001468	30-Jun-08	6-Jun-23	2,746	38,145.30	Fixed		13.7500			112.8556		
FYD 12011920Y	KE4000001175	28-May-11	5-May-31	1,984	33,827.57	Fixed		10.0000			85.2555		
FYD 12011920Y	KE4000001364	20-May-12	1-Nov-33	1,360	44,455.30	Fixed		10.0000			101.0300		
FYD 12011920Y	KE5000001840	29-Sep-16	1-Sep-36	5,750	12,761.20	Fixed		14.0000			104.3125		
FYD 12011920Y	KE5000001858	29-Mar-18	1-Mar-38	4,296	49,076.25	Fixed		13.2000	100.6327	98.3482	99.2784	100,000.000	
FYD 12011920Y	KE5000001855	30-Jul-18	5-Jul-38	6,423	56,129.20	Fixed		13.2000			103.8772		
FYD 12011920Y	KE5000001894	15-Apr-19	21-Mar-39	5,681	23,560.05	Fixed		12.8730			107.9398		
TWENTY FIVE YEAR BONDS													
FYD 12011925Y	KE4000001308	28-Jun-10	28-May-35	5,788	20,182.50	Fixed		11.2500			97.8553		
FYD 12011925Y	KE5000001854	25-Jun-18	25-May-43	8,207	86,258.15	Fixed		13.4000			102.1400		
THIRTY YEAR BONDS													
FYD 12011930Y	KE5000001118	28-Feb-11	21-Jun-41	7,353	28,144.70	Fixed		12.0000			94.5518		
INFRASTRUCTURE BONDS													
IB 12001912Y	KE4000001198	23-Feb-09	18-Feb-24	56	7,869.37	Fixed		12.0000			101.4308		
IB 12001912Y	KE4000001204	7-Oct-09	23-Jun-24	203	5,388.37	Fixed		12.0000			101.5128		
IB 12011912Y	KE5000001242	3-Oct-11	18-Sep-23	1,018	11,736.55	Fixed		12.0000			107.6921		
IB 12011912Y	KE5000001301	20-Sep-12	10-Sep-24	1,748	27,025.28	Fixed		11.0000			102.8810		
IB 12011912Y	KE5000001108	27-Oct-14	13-Oct-26	2,198	27,045.45	Fixed		11.2000			106.9120		
IB 12011912Y	KE5000001410	14-Dec-15	2-Dec-24	1,459	25,119.55	Fixed		11.0000			102.6903		
IB 12011912Y	KE4000001851	30-Mar-15	10-Mar-27	2,292	51,132.20	Fixed		11.0000			102.7498		
IB 12011915Y	KE5000001854	23-Mar-16	12-May-25	1,403	36,303.20	Fixed		12.0000			106.5560		
IB 12011915Y	KE5000001659	24-Oct-15	6-Oct-31	3,959	40,029.65	Fixed		12.0000			105.5081		
IB 12011915Y	KE5000001684	27-Feb-17	12-Feb-29	2,292	14,330.40	Fixed		12.0000			107.1450		
IB 12011915Y	KE5000001778	27-Feb-17	18-Mar-28	1,485	44,446.45	Fixed		12.0000			106.2544		
IB 12011915Y	KE5000001803	29-Jun-18	10-Jun-33	1,420	41,184.85	Fixed		12.0000			109.1529		
IB 12011915Y	KE5000001810	13-Mar-19	23-Oct-28	1,426	40,450.00	Fixed		12.0000			105.6247		
IB 12011915Y	KE5000001829	25-Mar-20	22-Feb-44	1,480	56,686.85	Fixed		12.0000			105.9913		
IB 12011915Y	KE5000001843	28-Oct-19	8-Oct-36	5,421	71,028.55	Fixed		11.7500			101.7457		
IB 12011920Y	KE5000001840	14-Apr-20	7-Apr-28	1,041	74,387.28	Fixed		10.8000			101.0865		
IB 12020015Y	KE5000001852	3-Jun-20	29-May-26	1,998	19,275.45	Fixed		10.2000	9.9000	101.2670	100.9449	101.2550	141,000.000
IB 12020011Y	KE5000001416	14-Aug-20	11-Jun-31	1,302	78,639.65	Fixed		10.9000			100.9514		
BONDS SELL/BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION													
FYD 12011910Y	KE5000001854	22-Feb-14	12-Feb-29	2,292	50,044.00	Fixed		12.4280	11.6500	105.7494	105.2570	105.9535	1,000.000
FYD 12011910Y	KE5000001843	28-Jun-18	8-Jun-34	1,784	60,850.080	Fixed		12.8570	12.4650	105.4572	105.9613	40,000.000	
FYD 12011910Y	KE5000001943	28-Jun-19	8-Jun-34	1,784	60,850.080	Fixed		12.8570	107.3485	102.7587	105.9613	20,000.000	
FYD 12011910Y	KE5000001940	28-Jun-19	8-Jun-34	1,784	60,850.080	Fixed		12.8570	114.5643	107.4525	105.9613	2,800.000	
FYD 12011910Y	KE5000001108	29-Jul-19	10-Jul-34	1,456	60,850.080	Fixed		12.8400	110.5653	102.3582	99.9550	7,000.000	
FYD 12011910Y	KE5000001438	29-Jul-19	10-Jul-34	1,456	25,534.24	Fixed		12.8400	108.3656	108.8886	99.9550	1,000.000	
FYD 12011910Y	KE5000001718	25-Feb-20	5-Feb-35	5,175	50,885.00	Fixed		12.7550	105.7205	105.1494	102.3445	20,000.000	
FYD 12001715Y	KE5000001718	25-Feb-20	5-Feb-35	5,175	10,885.00	Fixed		12.7500	104.4628	103.8238	100.3045	25,000.000	
FYD 12011910Y	KE5000001460	30-Jun-08	6-Jun-28	2,746	38,145.30	Fixed		13.7500	115.3442	98.8469	112.8556	3,500.000	
FYD 12011910Y	KE5000001470	30-Jun-08	6-Jun-28	2,746	31,452.45	Fixed		13.7500	118.0395	112.1393	112.8556	5,000.000	
FYD 12011910Y	KE5000001835	26-Mar-18	1-Mar-38	6,296	55,079.28	Fixed		13.2000	12.7486	105.7576	108.0744	99.2782	300.000
FYD 12011910Y	KE5000001825	26-Mar-18	1-Mar-38	6,296	55,079.28	Fixed		13.2000	12.7101	105.0315	103.3451	99.2782	15,000.000
FYD 12011910Y	KE5000001825	26-Mar-18	1-Mar-38	6,296	55,079.28	Fixed		13.2000	12.7051	105.0072	99.3817	99.2782	5,000.000
FYD 12011910Y	KE5000001825	26-Mar-18	1-Mar-38	6,296	55,079.28	Fixed		13.2000	12.6950	105.2108	99.5273	99.2782	2,000.000
FYD 12011910Y	KE5000001825	26-Mar-18	1-Mar-38	6,296	55,079.28	Fixed		13.2000	12.626	105.0315	99.2782	99.2782	3,000.000
FYD 12011910Y	KE5000001825	26-Mar-18	1-Mar-38	6,296	55,079.28	Fixed		13.2000	12.6495	105.0652	99.7817	99.2782	9,000.000
FYD 12011910Y	KE5000001825	26-Mar-18	1-Mar-38	6,296	55,079.28	Fixed		13.2000	12.6590	105.2108	99.5273	99.2782	2,000.000
FYD 12011910Y	KE5000001825	26-Mar-18	1-Mar-38	6,296	55,079.28	Fixed		13.2000	12.626	105.0315	99.2782	99.2782	3,000.000
FYD 12011910Y	KE50000018												