

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE												December 11, 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												
TWO YEAR BONDS												
FXD1201192Y	KE0000008923	26-Jan-19	26-Jan-21	45	31,130.35	Floated	10.7000				101.3423	
FIVE YEAR BONDS												
FXD1201161Y	KE0000004548	25-Apr-16	19-Apr-21	129	15,544.20	Floated	14.3540				111.2224	
FXD1201161Y	KE0000004549	25-Apr-16	19-Apr-21	200	24,365.35	Floated	14.3540				114.9444	
FXD1201161Y	KE0000004548	25-Sep-15	20-Sep-21	283	23,051.05	Floated	13.1120				104.8886	
FXD1201174Y	KE0000007434	20-Aug-17	22-Aug-22	512	25,599.15	Floated	12.4650				106.5729	
FXD1201174Y	KE0000007754	23-Oct-17	17-Oct-22	475	30,712.10	Floated	12.5120				106.2628	
FXD1201168Y	KE0000005118	26-Mar-18	20-Mar-23	525	30,795.55	Floated	12.0990				105.0009	
FXD1201168Y	KE0000005647	25-Feb-19	19-Feb-24	1,165	65,082.22	Floated	11.3040				103.8550	
FXD1201168Y	KE0000002095	13-May-19	6-May-24	1,243	39,201.45	Floated	10.7720				103.6595	
FXD1201168Y	KE0000005766	16-Dec-18	6-Dec-24	1,458	45,012.60	Floated	11.4920				104.7947	
FXD1201168Y	KE0000005847	11-May-20	5-May-25	1,605	30,121.88	Floated	11.6670				105.4550	
TEN YEAR BONDS												
FXD1201193Y	KE0000003358	26-Jan-19	13-Jan-22	549	35,273.75	Floated	12.7500				105.9395	
FXD1201193Y	KE0000003617	13-Jul-13	19-Jan-23	920	29,248.20	Floated	12.3710				105.1117	
FXD1201193Y	KE0000003895	25-May-19	15-Jan-24	1,130	35,853.15	Floated	12.3000	109.4144	104.5889	105.0437	300,000,000	
FXD1201193Y	KE0000005639	29-Aug-16	17-Aug-26	2,075	18,306.45	Floated	15.0300				116.7325	
FXD1201193Y	KE0000007257	31-Jul-17	19-Jul-27	3,078	35,174.40	Floated	12.8650				110.0714	
FXD1201193Y	KE0000005755	27-Aug-18	14-Aug-28	2,803	43,844.65	Floated	12.8660				107.2607	
FXD1201193Y	KE0000005916	17-Dec-18	4-Dec-28	2,914	54,034.48	Floated	12.9000				105.7238	
FXD1201193Y	KE0000002651	25-Feb-19	12-Feb-29	2,885	52,044.00	Floated	12.4380	111.5292	108.4440	104.7234	105.3535	600,000,000
FXD1201193Y	KE0000003877	15-Aug-19	2-Apr-29	3,038	51,305.00	Floated	12.3000				105.9151	
FXD1201193Y	KE0000004878	19-Aug-19	8-Aug-29	3,165	45,005.05	Floated	11.5170				104.3653	
FXD1201193Y	KE0000005659	25-Nov-19	12-Nov-29	3,258	69,222.44	Floated	12.2800				106.0024	
FIFTEEN YEAR BONDS												
FXD12001715Y	KE1000001345	26-Mar-07	7-Mar-22	451	3,654.60	Floated	14.9000				106.0492	
FXD12001715Y	KE1000001352	25-Jun-07	6-Jun-22	542	32,692.60	Floated	13.9000				107.6571	
FXD12001715Y	KE1000001380	26-Nov-07	7-Nov-22	498	35,255.20	Floated	12.9000				105.8668	
FXD12001715Y	KE1000001438	31-Mar-08	13-Mar-23	825	34,789.80	Floated	12.9000				106.8707	
FXD12001715Y	KE1000001438	26-Oct-08	7-Oct-24	1,366	31,652.40	Floated	12.5000				107.8504	
FXD12001715Y	KE1000001528	23-Mar-10	20-Mar-25	1,559	27,655.35	Floated	12.5000				105.8187	
FXD12001715Y	KE1000001528	25-Apr-11	8-Dec-24	1,823	24,532.24	Floated	8.0000				95.4249	
FXD12001715Y	KE1000001528	25-Feb-12	5-Sep-27	2,465	24,547.27	Floated	11.0000				105.3514	
FXD12001815Y	KE1000001790	25-Feb-13	7-Feb-28	2,614	42,136.45	Floated	11.2500				105.4574	
FXD12001815Y	KE1000001898	29-Aug-13	10-Aug-28	2,477	65,103.050	Floated	12.0000	11.3500	104.8973	103.1000	104.3511	300,000,000
FXD12001815Y	KE1000001962	29-Aug-13	9-Aug-28	2,479	65,103.050	Floated	12.0000				107.7240	
FXD12001815Y	KE1000001887	22-Oct-13	8-Oct-23	4,679	29,054.350	Floated	12.5000				107.8880	
FXD12001815Y	KE1000001945	26-Jun-15	8-Jun-24	4,777	66,850.080	Floated	12.8700				104.5183	
FXD12001815Y	KE1000001104	13-May-19	24-Apr-24	1,885	42,447.25	Floated	12.7500				105.4651	
FXD12001815Y	KE1000001104	29-Jul-14	30-Jul-24	4,850	55,052.95	Floated	12.8000				100.3465	
FXD12001815Y	KE1000001218	25-Feb-20	5-Feb-35	5,169	50,885.00	Floated	12.7400				102.3545	
TWENTY YEAR BOND												
FXD12001820Y	KE1000001465	30-Jun-08	5-Jun-23	2,733	38,145.30	Floated	13.7500				112.8556	
FXD12001820Y	KE1000001575	26-May-11	5-May-21	1,791	33,827.57	Floated	10.0000				85.2555	
FXD12001820Y	KE1000001394	20-Nov-12	5-Nov-23	1,363	44,551.65	Floated	10.0000				105.0300	
FXD12001820Y	KE1000001564	29-Sep-16	1-Sep-26	5,743	12,761.20	Floated	14.0000				104.3125	
FXD12001820Y	KE1000001924	26-Mar-18	1-Mar-28	3,269	59,025.25	Floated	12.0000				104.4147	
FXD12001820Y	KE1000001855	30-Jul-15	5-Jul-30	6,415	56,109.20	Floated	13.2000	13.0947	105.6471	100.6790	100.7148	265,500,000
FXD12001820Y	KE1000001994	15-Apr-19	21-Mar-39	5,674	23,560.05	Floated	12.8750				107.8398	
TWENTY FIVE YEAR BOND												
FXD12001825Y	KE1000001309	28-Jun-10	28-May-35	5,781	20,130.50	Floated	11.2500				97.8553	
FXD12001825Y	KE1000001549	25-Jun-18	26-May-43	8,200	85,238.14	Floated	13.2841	107.1448	107.1448	99.6326	200,000,000	
FXD12001825Y	KE1000001549	25-Jun-18	26-May-43	8,200	85,238.14	Floated	13.4500	105.2035	105.2035	99.5375	180,000,000	
FXD12001825Y	KE1000001549	25-Jun-18	26-May-43	8,200	85,238.14	Floated	13.6000	108.4873	108.4873	99.6326	85,000,000	
FXD12001825Y	KE1000001549	25-Jun-18	26-May-43	8,200	85,238.14	Floated	13.4000	109.2175	109.2175	99.6326	100,000,000	
FXD12001825Y	KE1000001549	25-Jun-18	26-May-43	8,200	85,238.14	Floated	13.4500	105.9698	105.9698	99.6326	90,000,000	
FXD12001825Y	KE1000001549	25-Jun-18	26-May-43	8,200	85,238.14	Floated	13.4400	106.0387	106.0387	99.6326	100,000,000	
THIRTY YEAR BOND												
FXD12001830Y	KE1000001218	28-Feb-11	21-Jan-41	7,346	28,144.70	Floated	12.0000				94.5518	
INFRASTRUCTURE BONDS												
IFB12001912Y	KE1000001019	23-Feb-09	8-Feb-21	99	7,869.37	Floated	12.5000				101.6309	
IFB12001912Y	KE1000001304	7-Dec-09	22-Nov-21	346	5,388.31	Floated	12.0000				101.5126	
IFB12001912Y	KE1000001242	3-Oct-11	18-Sep-23	1,011	11,735.50	Floated	12.0000				107.6921	
IFB12001912Y	KE1000001610	20-Sep-13	15-Sep-25	1,755	46,558.15	Floated	11.0000				102.6910	
IFB12001912Y	KE1000001109	27-Oct-14	12-Oct-26	2,131	27,045.95	Floated	11.0000				103.2817	
IFB12001912Y	KE1000001430	14-Dec-15	2-Dec-24	1,453	25,119.55	Floated	11.0000				102.6903	
IFB12001912Y	KE1000001553	10-Mar-15	15-Mar-27	2,285	51,342.25	Floated	11.0000				102.7498	
IFB12001912Y	KE1000001854	23-May-16	12-May-26	1,813	35,303.20	Floated	12.5000				105.5550	
IFB12001912Y	KE1000001854	25-Oct-16	12-Oct-24	1,954	40,000.65	Floated	12.0000				105.2061	
IFB12001912Y	KE1000001858	27-Feb-17	17-Feb-29	1,885	14,535.65	Floated	12.5000				107.1292	
IFB12001912Y	KE1000001788	27-Nov-17	18-Nov-24	1,458	41,469.45	Floated	12.5000				106.7544	
IFB12001912Y	KE1000001854	26-Jul-18	10-Jul-28	1,494	41,545.65	Floated	12.0000				106.1524	
IFB12001912Y	KE1000001910	16-Nov-18	16-Oct-38	6,547	36,787.35	Floated	11.9500				105.6247	
IFB12001912Y	KE1000001910	25-Mar-19	20-Feb-44	6,473	16,638.65	Floated	12.2000				103.9913	
IFB12001912Y	KE1000001854	20-Oct-19	8-Oct-39	5,414	71,008.65	Floated	12.0000				105.2225	
IFB12001912Y	KE1000001945	15-Aug-20	2-Apr-29	3,024	74,397.25	Floated	10.5000	102.8639	101.0794	101.0885	100,000,000	
IFB12001912Y	KE1000001854	3-Jun-20	26-May-24	1,960	18,775.45	Floated	10.2000				100.9449	
IFB12001911Y	KE10000010545	24-Aug-20	11-Aug-31	1,895	78,639.89	Floated	10.9000	100.6700	104.4352	101.1712	102.8938	200,000,000
BONDS SELL/BUY BACK TRANSACTIONS												
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION												
FXD12011820Y	KE0000001855	25-Jun-18	26-May-43	8,200	85,238.15	Floated	13.4000	12.9400	109.6548	109.6548	99.6325	1,500,000
FXD12011820Y	KE00000018549	25-Jun-18	26-May-43	8,200	85,238.15	Floated	13.4000	13.3000	107.0311	107.0311	99.6325	10,000,000
FXD12011820Y	KE0000001945	28-Jun-18	5-Jun-24	4,777	66,850.080	Floated	12.8570	11.7400	112.0951	107.3513	104.5183	500,000
FXD12011820Y	KE0000001887	15-Aug-19	2-Apr-29	3,024	51,325.00	Floated	12.3000	11.4710	106.3541	104.3389	101.9151	45,000,000
FXD12011820Y	KE0000005659	25-Nov-18	12-Nov-29	3,258	69,222.44	Floated	12.2800	11.2200	106.8638	105.8786	106.0024	2,000,000
FXD12011820Y	KE0000001929	25-Nov-19	12-Nov-29	3,258	69,222.44	Floated	12.2800	11.1300	105.2887	105.2887	105.0021	20,000,000
IFB12001912Y	KE1000001310	20-Sep-13	15-Sep-25	1,755	46,558.15	Floated	11.0000	9.6000	105.7779	103.3301	100.0000	100,000,000
IFB12001912Y	KE1000001310	20-Sep-13	15-Sep-25	1,739	47,280.35	Floated	11.0000	9.9000	105.6904	103.2921	100.0000	1,500,000
IFB12001912Y	KE1000001109	27-Oct-14	12-Oct-26	2,131	27,045.95	Floated	11.0000	10.9500	105.6956	103.2817	100,000,000	
IFB12001912Y	KE1000001430	14-Dec-15	10-Jan-23	1,411	25,119.55	Floated	11.0000	9.5000	113.8472	109.1425	109.1259	950,000
IFB12001912Y	KE1000001553	10-Mar-15	8-Oct-35	5,414	71,028.55	Floated	11.7500	10.1000	106.3999	104.9110	102.2319	71,000,000
IFB12001912Y	KE10000015											