

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE												December 16, 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 16, 2020
TWO YEAR BONDS													
FY121001001	KE5000008923	26-Jan-19	25-Jan-21	40	31,130.35	Fixed		10.7031				101.3423	
FIVE YEAR BONDS													
FY121001001	KE5000004548	25-Apr-16	19-Aug-21	134	15,544.20	Fixed		14.5340				111.2224	
FY121001001	KE5000004547	25-Apr-16	19-Aug-21	134	24,385.35	Fixed		14.5340				114.9444	
FY121001001	KE5000004548	25-Sep-15	20-Sep-21	278	23,051.05	Fixed		13.1130				104.8886	
FY121001001	KE5000004734	20-Aug-17	22-Aug-22	514	25,099.15	Fixed		12.4650				106.3728	
FY121001001	KE5000007754	25-Oct-17	17-Oct-22	670	20,712.30	Fixed		12.5170				106.3539	
FY121001001	KE5000008318	26-Mar-18	20-Mar-23	524	30,795.45	Fixed		12.2950				106.0009	
FY121001001	KE5000008547	25-Feb-19	19-Feb-24	1,169	65,082.22	Fixed		11.3040	10.3000	105.1759	102.5395	500,000,000	
FY121001001	KE5000001095	11-May-19	6-May-24	1,237	39,201.45	Fixed		10.7720				103.6555	
FY121001001	KE5000005736	16-Dec-18	6-Dec-24	1,454	45,012.60	Fixed		11.4920	10.3000	103.8861	103.8290	1,400,000,000	
FY121001001	KE5000008547	11-May-20	5-May-25	1,601	30,121.88	Fixed		11.6670				105.4550	
TEN YEAR BONDS													
FY121001001	KE5000003358	26-Jun-17	18-Jun-27	544	35,273.75	Fixed		12.7050	8.4154	105.8755	105.5066	105.4388	299,000,000
FY121013120	KE5000006017	1-Jul-13	19-Jun-23	915	29,248.20	Fixed		12.7710				106.1117	
FY121001001	KE5000008950	25-May-19	19-Jun-24	1,029	35,953.15	Fixed		12.3003				106.4752	
FY121001001	KE5000006329	29-Aug-16	17-Aug-26	2,070	18,306.45	Fixed		12.8650				116.7525	
FY121013120	KE5000007257	31-Jul-17	19-Jul-27	3,078	35,174.40	Fixed		12.8650				110.0714	
FY121001001	KE5000006750	27-Aug-18	14-Aug-28	2,798	40,841.85	Fixed		12.8650				107.2607	
FY121001001	KE5000008318	17-Dec-18	4-Dec-28	2,910	54,034.48	Fixed		12.9000	11.7000	104.1036	104.0809	106.7238	680,000,000
FY121013120	KE5000008513	25-Feb-19	12-Feb-29	2,980	52,044.00	Fixed		12.4380				104.7171	
FY121001001	KE5000008877	15-Aug-19	2-Aug-29	3,029	51,305.00	Fixed		12.3000				106.9154	
FY121013120	KE5000004876	19-Aug-19	6-Aug-29	3,155	45,005.05	Fixed		11.5170				104.3653	
FY121013120	KE5000005659	25-Nov-19	12-Nov-29	3,253	69,222.44	Fixed		12.2800				105.0447	
FIFTEEN YEAR BONDS													
FY1210007150	KE1000001345	26-Mar-07	7-Mar-22	446	3,654.60	Fixed		14.9000				106.0492	
FY1210007150	KE1000001352	25-Jun-07	6-Jun-22	537	32,692.60	Fixed		13.9000				106.7654	
FY1210007150	KE1000001350	25-Jun-07	7-Jun-22	651	32,559.10	Fixed		13.9000				109.8658	
FY1210007150	KE1000001438	31-Mar-08	18-Mar-23	817	34,789.85	Fixed		12.9000				106.0185	
FY1210007150	KE4000002436	26-Oct-09	7-Oct-24	1,391	31,452.40	Fixed		12.5000				107.8524	
FY1210007150	KE4000002529	23-Mar-10	10-Mar-25	1,455	27,655.95	Fixed		12.5000				105.8157	
FY1210007150	KE4000001458	25-Apr-11	8-Dec-24	1,818	24,532.24	Fixed		8.0000				95.4249	
FY1210007150	KE4000002671	25-Feb-12	6-Sep-27	2,045	25,451.20	Fixed		11.2500				106.8914	
FY1210007150	KE4000003790	25-Feb-13	7-Feb-28	2,059	42,136.45	Fixed		11.2500				105.4574	
FY121001001	KE4000003828	29-Aug-13	10-Aug-28	2,472	65,103.050	Fixed		12.0000				103.1500	
FY121001001	KE5000002662	26-Aug-18	9-Mar-23	1,457	29,612.60	Fixed		12.6500				106.7592	
FY121001001	KE5000008879	22-Oct-18	8-Oct-23	1,474	29,054.350	Fixed		12.7500				107.8880	
FY121001001	KE5000009450	28-Jun-19	8-Jun-24	1,774	60,850.050	Fixed		12.8700				102.9293	
FY121001001	KE5000001104	13-Mar-19	24-Aug-24	1,877	42,447.20	Fixed		12.7400				103.4652	
FY121001001	KE5000001326	29-Jul-19	10-Jul-24	1,954	50,552.90	Fixed		12.8400				100.1756	
FY121001001	KE5000007218	25-Feb-20	5-Feb-25	1,954	50,885.00	Fixed		12.7500				102.3045	
TWENTY YEAR BOND													
FY1210006200	KE1000001465	30-Jun-08	6-Jun-28	2,728	38,145.30	Fixed		13.7500				111.2326	
FY121001001	KE5000001571	25-May-11	5-May-31	1,792	33,822.57	Fixed		10.0000				8.2555	
FY121001001	KE5000001364	25-May-12	1-Nov-31	1,139	44,155.30	Fixed		10.0000				105.0300	
FY121001001	KE5000008540	29-Sep-16	1-Sep-36	5,739	12,761.20	Fixed		14.0000				104.3125	
FY1210006200	KE5000008500	29-Sep-16	1-Sep-36	6,294	29,075.10	Fixed		13.2000	100.0601	99.3474	99.3474	100.9415	120,000,000
FY121001001	KE5000008855	30-Jul-18	5-Jul-38	6,410	56,109.20	Fixed		13.2000				100.6790	
FY121001001	KE5000008984	15-Apr-19	21-Mar-39	5,659	23,560.05	Fixed		12.8700				107.8398	
TWENTY FIVE YEAR BOND													
FY121001001	KE4000003089	28-Jun-10	28-May-35	5,778	20,182.50	Fixed		11.2500				97.8553	
FY121001001	KE5000008540	25-Jun-18	25-May-43	8,195	86,258.15	Fixed		12.4000				107.3678	
THIRTY YEAR BOND													
FY121001001	KE5000002118	28-Feb-11	21-Jun-41	7,343	28,144.70	Fixed		12.0000				94.5518	
INFRASTRUCTURE BONDS													
IB120001001	KE4000001196	23-Feb-09	1-Feb-24	51	7,869.37	Fixed		12.8000				101.6308	
IB120001001	KE4000001204	17-Oct-09	23-Nov-21	141	5,388.31	Fixed		12.8000				101.5138	
IB120113120	KE5000002242	3-Oct-11	18-Sep-23	1,005	11,736.50	Fixed		12.0000				107.6901	
IB120101001	KE5000008130	30-Sep-12	10-Sep-24	1,734	27,025.35	Fixed		11.0000				102.8810	
IB120101001	KE5000001109	27-Oct-14	13-Oct-26	1,195	27,045.85	Fixed		12.0000				103.2817	
IB120101001	KE5000001410	14-Dec-15	2-Dec-24	1,447	25,119.55	Fixed		11.0000				102.6901	
IB120101001	KE4000001851	30-Mar-16	10-Mar-22	2,280	51,182.20	Fixed		11.0000				102.7498	
IB120101001	KE5000004854	23-Mar-16	12-Mar-25	1,409	36,303.20	Fixed		12.0000				107.0047	
IB120101001	KE5000005659	24-Oct-16	6-Oct-31	3,946	40,029.65	Fixed		12.0000				105.5081	
IB120113120	KE5000008858	27-Feb-17	12-Feb-29	2,985	44,130.40	Fixed		12.0000				107.1250	
IB120101001	KE5000007788	27-Nov-17	18-Nov-24	1,451	44,488.45	Fixed		12.0000				106.2544	
IB120101001	KE5000008923	29-Jan-18	10-Jan-23	1,409	41,184.85	Fixed		12.0000				109.1529	
IB120101001	KE5000008929	29-Mar-18	25-Oct-28	6,523	36,207.35	Fixed		11.5000				103.9789	
IB120101001	KE5000008239	29-Mar-18	22-Feb-44	6,465	12,000.00	Fixed		11.8500	105.3701	102.4877	103.9313	100,000,000	
IB120101001	KE5000005543	28-Oct-18	8-Oct-36	5,602	71,008.55	Fixed		11.7500				102.2328	
IB120200001	KE5000008430	15-Aug-20	2-Aug-29	3,029	74,387.28	Fixed		10.8500	10.3500	104.1322	102.1847	101.0754	50,000,000
IB120200001	KE5000008540	3-Jun-20	2-Aug-29	1,895	19,275.25	Fixed		10.8500				101.0904	
IB120201010	KE5000008540	14-Aug-20	11-Aug-31	1,890	76,639.89	Fixed		10.9000	10.6500	104.2296	101.7396	100.4872	100,000,000
IB120201010	KE5000008545	24-Aug-20	11-Aug-31	1,890	76,639.89	Fixed		10.9000	10.7257	104.2908	100.8773	100.4872	100,000,000
BONDS SELL/BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES.50 MILLION													
FY1210006150	KE4000001345	25-Oct-09	7-Oct-24	1,391	31,952.45	Fixed		12.5000	10.4450	108.5339	105.3318	107.8504	5,000,000
FY1210006150	KE5000008950	29-Mar-10	10-Mar-25	1,455	27,655.95	Fixed		12.5000	10.4900	105.7058	99.1818	100.8127	5,000,000
FY1210006150	KE5000008950	29-Mar-10	10-Mar-25	1,455	27,655.95	Fixed		12.5000	10.6000	105.4139	99.2550	100.8127	5,000,000
FY121001001	KE5000008318	14-Sep-12	6-Sep-27	2,455	48,937.10	Fixed		11.0000	11.4510	100.6467	97.8361	100.9314	10,000,000
FY121014120	KE5000008950	25-May-14	15-Jun-24	1,125	35,852.15	Fixed		12.1800	10.4000	109.5669	104.5811	106.4752	12,000,000
FY121001001	KE5000008923	26-Mar-18	1-Mar-28	1,261	19,079.25	Fixed		12.0000	10.2545	100.6589	99.8478	6,200,000	
FY121001001	KE5000008923	26-Mar-18	1-Mar-38	6,264	58,079.20	Fixed		13.2000	12.7100	105.4635	103.3438	99.9478	800,000
FY121013120	KE5000008923	26-Jun-18	26-Jun-24	60	31,120.85	Fixed		10.7000	10.				

