

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE												November 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 (KES)	
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS ABOVE KES 50 MILLION													November 4, 2020
TWO YEAR BONDS													
FXD 10010101	KE000000932	28-Jan-10	25-Jan-21	82	31,120.85	Fixed		10.7510				107,3423	
FIVE YEAR BONDS													
FXD 10010101	KE000000938	30-Mar-10	29-Feb-21	19	36,873.84	Fixed		13.8208				101,7981	
FXD 10010101	KE000000948	25-Apr-10	18-Aug-21	198	19,844.20	Fixed		14.3340				111,2224	
FXD 10010101	KE000000957	25-Apr-10	19-Jul-21	207	24,395.20	Fixed		13.0990				104,8443	
FXD 10010101	KE000000948	26-May-10	20-Sep-21	309	23,651.05	Fixed		13.1120				109,8886	
FXD 10010101	KE000000949	20-Aug-11	20-Aug-22	699	20,599.15	Fixed		12.4650				105,0728	
FXD 10010101	KE000000974	23-Oct-11	17-Oct-22	779	20,712.30	Fixed		13.0170				109,8114	
FXD 10010101	KE000000978	20-Mar-11	20-Mar-23	869	30,795.05	Fixed		12.2890				100,0000	
FXD 10010101	KE000000982	24-Sep-10	18-Feb-21	1,590	65,805.22	Fixed		13.3640				103,8700	
FXD 10020101	KE000000986	13-Mar-10	08-Mar-24	1,279	36,401.40	Fixed		10.8720				102,4500	
FXD 10020101	KE000000986	16-Apr-10	08-Oct-21	1,086	45,012.60	Fixed		11.6900				104,3750	
FXD 10020101	KE000000987	11-May-20	10-May-21	1,463	30,121.88	Fixed		11.6970				100,7240	
TEN YEAR BONDS													
FXD 10010101	KE200000028	25-Jun-12	15-Jan-23	286	35,272.70	Fixed		12.7550				104,8118	
FXD 10010101	KE200000032	01-Jul-11	18-Jun-23	367	36,458.20	Fixed		12.3710				106,4858	
FXD 10010101	KE200000032	26-Jun-11	15-Jun-24	1,587	36,852.15	Fixed		12.3680				100,8710	
FXD 10010101	KE200000032	29-Aug-10	17-Aug-20	2,172	18,308.48	Fixed		10.0380				119,7520	
FXD 10010101	KE200000037	31-Jul-11	18-Jul-27	1,015	36,175.46	Fixed		12.9860				110,7070	
FXD 10010101	KE200000072	27-Aug-10	16-Aug-20	2,499	40,864.60	Fixed		10.6860				100,1350	
FXD 10010101	KE200000078	17-Feb-10	04-Oct-20	2,902	54,038.49	Fixed		12.9200				100,2230	
FXD 10010101	KE200000083	24-Feb-10	12-Feb-20	3,022	50,604.00	Fixed		14.0380				100,3530	
FXD 10010101	KE200000087	19-Apr-10	08-Apr-20	3,071	51,320.00	Fixed		12.3000				102,8151	
FXD 10010101	KE200000087	19-Apr-10	08-Apr-20	3,107	49,600.00	Fixed		13.1170				100,3603	
FXD 10010101	KE200000089	25-Nov-10	12-Nov-23	3,295	49,222.41	Fixed		12.2850				102,8864	
FIFTEEN YEAR BONDS													
FXD 10020101	KE1000000135	20-Mar-07	07-Mar-22	498	3,651.00	Fixed		14.5000				100,0000	
FXD 10020101	KE1000000132	25-Jul-07	06-Jun-22	579	32,682.60	Fixed		13.5000				106,7100	
FXD 10020101	KE1000000136	28-Jul-07	07-Nov-22	779	39,056.70	Fixed		14.5000	9.4000	111,8438	105,5650	140,000.000	
FXD 10020101	KE1000000148	31-Mar-08	13-Mar-23	859	34,789.80	Fixed		13.5000				100,7000	
FXD 10020101	KE1000000150	28-Jul-08	17-Oct-24	1,473	31,852.40	Fixed		14.5000				100,0000	
FXD 10020101	KE1000000150	28-Mar-10	28-Mar-25	1,587	27,693.00	Fixed		10.2500	9.8784	102,3098	100,9240	100,9240	
FXD 10020101	KE1000000158	29-Sep-10	29-Sep-25	1,800	24,632.71	Fixed		13.0000				100,0000	
FXD 10020101	KE4000000075	24-Sep-11	06-Sep-27	2,407	48,937.50	Fixed		11.0000				100,8114	
FXD 10020101	KE4000000179	25-Sep-11	07-Feb-28	2,691	42,138.49	Fixed		12.2900				100,8510	
FXD 10010101	KE2000000132	29-Mar-10	03-Mar-21	1,469	45,254.600	Fixed		12.0500				100,4757	
FXD 10010101	KE2000000187	26-Oct-10	01-Feb-21	2,719	29,054.500	Fixed		12.2500				102,0350	
FXD 10010101	KE2000000194	13-Mar-10	24-Apr-21	1,379	44,447.200	Fixed		12.7480				100,4903	
FXD 10010101	KE2000000198	29-Jul-10	10-Jul-21	4,396	50,632.000	Fixed		12.3450				100,3261	
FXD 10020101	KE2000000218	24-Feb-10	20-Feb-21	3,295	50,400.000	Fixed		12.7400	12.4200	100,6902	100,1430	200,000.000	
TWENTY YEAR BOND													
FXD 10020101	KE1000000140	30-Jun-08	05-Jun-23	2,770	38,148.10	Fixed		13.7500				113,8960	
FXD 10010101	KE2000000217	30-May-10	29-May-21	2,474	33,822.07	Fixed		10.0000				92,2100	
FXD 10010101	KE2000000217	30-May-10	29-May-21	2,496	34,491.400	Fixed		10.0000				92,1100	
FXD 10010101	KE2000000244	26-Sep-10	01-Sep-20	5,780	12,761.30	Fixed		10.0000				104,1320	
FXD 10010101	KE2000000245	26-Mar-10	01-Mar-20	5,308	11,607.70	Fixed		13.2000				104,1885	
FXD 10010101	KE2000000255	30-Jul-10	02-Jul-20	5,492	36,109.100	Fixed		13.3000				102,7280	
FXD 10010101	KE2000000284	15-Apr-10	21-Mar-21	6,711	23,560.05	Fixed		12.8720				102,0300	
TWENTY FIVE YEAR BOND													
FXD 10010101	KE40000000388	28-Jun-10	28-May-25	5,318	50,192.00	Fixed		11.2500				97,8583	
FXD 10010101	KE40000000548	28-Jun-10	28-May-25	5,327	46,228.16	Fixed		13.4000				99,7811	
THIRTY YEAR BOND													
FXD 10010101	KE2000000135	28-Feb-10	21-Jan-21	7,393	26,144.70	Fixed		12.0000				94,9510	
INFRASTRUCTURE BONDS													
FXD 10000101	KE4000000136	23-Feb-09	08-Feb-21	96	7,888.37	Fixed		12.8000				101,8300	
FXD 10000101	KE4000000138	07-Dec-09	22-Dec-21	361	3,889.33	Fixed		12.0000				101,7120	
FXD 10010101	KE4000000242	03-Oct-11	18-Sep-21	1,069	11,758.60	Fixed		10.8000				102,0800	
FXD 10010101	KE2000000130	30-Sep-11	15-Sep-21	1,778	27,820.35	Fixed		11.0000				100,0990	
FXD 10010101	KE2000000138	27-Oct-11	15-Sep-21	1,778	27,820.35	Fixed		11.0000	10.0000	103,7902	103,2817	100,000.000	
FXD 10010101	KE4000000153	14-Oct-11	03-Oct-24	1,489	25,119.05	Fixed		11.0000				102,0903	
FXD 10010101	KE4000000153	30-Mar-11	19-Mar-27	2,322	51,182.20	Fixed		11.0000				102,1490	
FXD 10010101	KE4000000454	23-Mar-10	12-Mar-20	1,600	36,303.20	Fixed		12.8000				102,4137	
FXD 10010101	KE4000000455	24-Mar-10	12-Mar-20	1,600	40,023.40	Fixed		12.0000				102,8427	
FXD 10010101	KE2000000680	27-Feb-17	13-Feb-20	3,002	14,300.40	Fixed		12.0000				111,8224	
FXD 10010101	KE2000000788	27-Feb-17	18-Mar-21	1,475	41,469.40	Fixed		12.0000				107,2962	
FXD 10010101	KE2000000802	29-Mar-10	10-Mar-21	4,490	41,184.40	Fixed		12.8000				100,4100	
FXD 10010101	KE2000000919	19-Mar-10	25-Oct-18	4,594	36,787.30	Fixed		11.9500				103,4245	
FXD 10010101	KE2000000976	25-Mar-10	22-Feb-24	5,510	16,838.46	Fixed		12.3000				102,0386	
FXD 10010101	KE2000000954	28-Oct-10	08-Oct-16	5,451	71,028.05	Fixed		11.7500				101,8073	
FXD 10020101	KE2000000954	15-Apr-20	10-Apr-29	3,071	74,397.29	Fixed		10.8500	10.4500	102,0980	102,0124	100,000.000	
FXD 10020101	KE2000000953	10-Apr-20	25-Apr-29	2,008	19,472.46	Fixed		10.9000				100,9480	
FXD 10020101	KE2000000955	24-Apr-20	11-Aug-21	3,332	78,639.88	Fixed		10.9000	10.6000	100,6477	100,4517	100,000.000	
FXD 10020101	KE2000000955	24-Apr-20	11-Aug-21	3,332	78,639.88	Fixed		10.9000	10.7000	100,7302	99,5701	143,350.000	
FXD 10020101	KE2000000955	24-Apr-20	11-Aug-21	3,332	78,639.88	Fixed		10.9000	10.5000	100,6127	100,4917	90,000.000	
BONDS SELL/BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION													
FXD 10010101	KE0000000880	25-Mar-10	15-Jan-21	1,167	36,852.15	Fixed		12.1800	10.8100	106,9011	103,3007	100,8710	1,000.000
FXD 10010101	KE2000000649	25-Jul-10	20-May-21	8,217	86,259.15	Fixed		13.4000	13.0100	107,7338	102,7983	99,7811	5,000.000
FXD 10010101	KE2000000649	25-Jul-10	20-May-21	8,217	86,259.15	Fixed		13.4000	13.1100	106,9998	103,0390	99,7811	37,200.000
FXD 10010101	KE2000000649	25-Jul-10	20-May-21	8,217	86,259.15	Fixed		13.4000	13.0000	107,8201	103,8983	99,7811	3,400.000
FXD 10010101	KE2000000649	25-Jul-10	20-May-21	8,217	86,259.15	Fixed		13.4000	13.0499	107,3819	102,1321	99,7811	1,000.000
FXD 10010101	KE2000000649	25-Jul-10	20-May-21	8,217	86,259.15	Fixed		13.4000	13.3499	110,7186	105,2784	102,8864	1,000.000
FXD 10010101	KE2000000649	25-Jul-10	20-May-21	8,217	86,259.15	Fixed		13.4000	13.3000	106,5101	103,1808	100,0000	300.000
FXD 10010101	KE4000000153	30-Mar-11	19-Mar-27	2,322	51,182.20	Fixed		11.0000				102,0903	1,000.000
FXD 10010101	KE4000000153	30-Mar-11	19-Mar-27	2,322	51,182.20	Fixed		11.0000				102,0903	1,000.000
FXD 10020101	KE2000000853	10-Apr-20	25-Mar-26	2,028	19,228.26	Fixed		10.8000				100,9480	1,000.000
FXD 10020101	KE2000000850	10-Apr-20	26-Apr-26	1,071	16,748.27	Fixed		10.8000				100,9480	1,000.000
FXD 10020101	KE2000000850	10-Apr-20	26-Apr-26	1,071	78,639.88	Fixed		11.0000				100,9480	1,000.000
FXD 10020101	KE2000000850	10-Apr-20	26-Apr-26	1,071	78,639.88	Fixed		11.0000				100,9480	1,000.000
FXD 10020101	KE2000000850	10-Apr-20	26-Apr-26	1,071	78,639.88	Fixed		11.0000				100,9480	1,000.000
FXD 10020101	KE2000000850	10-Apr-20	26-Apr-26	1,071	78,639.88	Fixed		11.0000				100,9480	1,000.000
FXD 10020101	KE2000000850	10-Apr-20	26-Apr-26	1,071	78,639.88	Fixed		11.0000				100,9480	1,000.000
FXD 10020101	KE2000000850	10-Apr-20	26-Apr-26	1,071	78,639.88	Fixed		11.0000				100,9480	1,000.000
FXD 10020101	KE2000000850	10-Apr-20	26-Apr-26	1,071	78,639.88	Fixed		11.0000				100,9480	1,000.000
FXD 10020101	KE2000000850	10-Apr-20	26-Apr-26	1,071	78,639.88	Fixed		11.0000				100,9480	1,000.000
FXD 10020101	KE2000000850	10-Apr-20	26-Apr-26	1,071	78,639.88	Fixed							