

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE												November 6, 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													November 6, 2020
TWO YEAR BONDS													
FKD 10010101	KE000000932	28-Jan-10	25-Jan-21	80	31,120.85	Fixed		10.7010				101.9423	
FIVE YEAR BONDS													
FKD 10010101	KE000000936	28-Jan-10	23-Nov-20	17	36,873.84	Fixed		13.8208				101.7981	
FKD 10010101	KE000000948	25-Apr-10	18-Aug-21	164	19,544.20	Fixed		14.3340				111.2224	
FKD 10010101	KE000000957	25-Apr-10	18-Aug-21	205	24,395.20	Fixed		13.0590				104.8415	
FKD 10010101	KE000000948	26-May-10	20-Sep-21	391	23,601.05	Fixed		13.1120				100.8886	
FKD 10010101	KE000000949	20-Aug-11	20-Aug-22	654	20,599.15	Fixed		12.4550				100.5728	
FKD 10010101	KE000000784	23-Oct-11	17-Oct-22	730	20,712.30	Fixed		13.0170				100.8114	
FKD 10010101	KE000000918	20-Mar-11	20-Mar-23	864	36,795.05	Fixed		12.2880				100.0000	
FKD 10010101	KE000000947	24-Sep-10	18-Feb-21	1,300	46,802.22	Fixed		13.3640				100.8700	
FKD 10010101	KE000000926	13-Mar-10	08-Mar-24	1,217	36,001.40	Fixed		10.8720				102.9400	
FKD 10010101	KE000000930	16-Aug-10	08-Oct-21	1,084	45,012.60	Fixed		11.6500				102.7340	
FKD 10020101	KE000000947	11-May-20	10-May-21	1441	30,121.84	Fixed		11.6070				100.3240	
TEN YEAR BONDS													
FKD 10010101	KE000000938	25-Jun-10	13-Jan-21	284	35,272.70	Fixed		12.7550				104.8318	
FKD 10010101	KE000000937	01-Jul-11	18-Jun-21	355	36,458.20	Fixed		12.3170				100.8150	
FKD 10010101	KE000000992	26-May-10	15-Jun-21	1,365	36,852.35	Fixed		12.3800				100.8710	
FKD 10010101	KE000000939	29-Aug-10	17-Aug-20	2,110	18,308.45	Fixed		10.0300				119.7520	
FKD 10010101	KE000000727	31-Jul-11	18-Jul-21	310	36,115.40	Fixed		12.9660				110.7070	
FKD 10010101	KE000000762	27-Aug-10	14-Aug-20	2,439	40,864.00	Fixed		10.6860				100.1350	
FKD 10010101	KE000000918	17-Oct-10	10-Oct-20	2,900	54,034.49	Fixed		12.9240				100.2230	
FKD 10010101	KE000000953	24-Feb-11	12-Feb-20	3,000	50,604.00	Fixed		14.4380				100.3530	
FKD 10010101	KE000000987	19-Apr-10	08-Apr-20	3,089	51,305.00	Fixed		12.3000				100.8151	
FKD 10010101	KE000000978	19-Apr-10	08-Apr-20	3,100	49,000.00	Fixed		11.5170				100.3600	
FKD 10010101	KE000000969	25-Nov-10	12-Nov-21	3,200	49,222.41	Fixed		12.2800				102.8864	
FIFTEEN YEAR BONDS													
FKD 10020101	KE1000001345	20-Mar-07	07-Mar-22	486	3,651.00	Fixed		14.5000				100.8892	
FKD 10020101	KE1000001352	25-Jul-07	06-Jun-22	577	32,682.00	Fixed		13.5000				106.1706	
FKD 10020101	KE1000001360	28-Jul-07	07-Nov-22	721	39,056.70	Fixed		12.8000				100.9550	
FKD 10020101	KE1000001428	31-Mar-09	31-Mar-23	857	34,789.80	Fixed		13.5000				100.8707	
FKD 10020101	KE1000001436	26-Jul-09	01-Oct-24	1,431	31,855.45	Fixed		14.5000				100.9101	
FKD 10020101	KE1000001500	29-Mar-10	29-Mar-24	1,585	27,693.00	Fixed		15.2500				100.4967	
FKD 10020101	KE1000001508	25-Jul-10	25-Oct-25	1,599	24,532.21	Fixed		15.0000				94.7130	
FKD 10020101	KE1000001675	26-Jul-11	06-Sep-27	2,495	48,937.50	Fixed		11.0000				100.8414	
FKD 10020101	KE1000001706	25-Jul-11	27-Feb-28	2,499	46,138.49	Fixed		12.2000				100.8512	
FKD 10020101	KE1000001808	29-Apr-11	10-Apr-28	2,712	39,470.00	Fixed		12.0000				102.4100	
FKD 10010101	KE1000001812	29-Jul-11	03-May-21	1,467	45,254.00	Fixed		12.0500				100.4757	
FKD 10010101	KE1000001872	29-Oct-11	25-Oct-21	2,114	29,054.20	Fixed		12.2500				100.8601	
FKD 10010101	KE1000001900	29-Jul-11	08-Jan-24	1,812	80,400.00	Fixed		12.8170				102.0305	
FKD 10010101	KE1000001934	13-Mar-11	24-Apr-24	1,817	44,447.26	Fixed		12.7480				100.7491	
FKD 10020101	KE1000001928	29-Jul-11	10-Jul-24	1,898	50,582.00	Fixed		12.3400				100.2461	
FKD 10020101	KE1000001978	29-Jul-11	20-Feb-25	1,904	50,400.00	Fixed		12.7980				100.1448	
TWENTY YEAR BOND													
FKD 10020101	KE1000001980	30-Jan-08	06-Jan-28	2,768	38,148.10	Fixed		13.7000				112.8660	
FKD 10010101	KE2000002176	30-May-11	05-May-31	1,832	32,822.07	Fixed		10.0000				92.8100	
FKD 10010101	KE2000002180	30-May-11	05-May-31	1,832	44,841.40	Fixed		10.0000				92.8100	
FKD 10010101	KE2000002542	26-Sep-10	01-Sep-30	5,778	12,761.20	Fixed		14.0000				104.1215	
FKD 10010101	KE2000002520	26-Sep-10	01-Sep-30	5,538	11,607.70	Fixed		13.2000				104.1865	
FKD 10010101	KE2000002555	30-Jul-10	02-Jul-30	6,430	36,109.20	Fixed		12.7000				102.7280	
FKD 10010101	KE2000002584	15-Apr-10	21-Mar-31	6,700	23,560.05	Fixed		12.8720				102.0306	
TWENTY FIVE YEAR BOND													
FKD 10010101	KE4000000388	28-Jun-10	28-May-35	5,516	50,192.00	Fixed		11.2500				97.8583	
FKD 10010101	KE4000000548	28-Jun-10	28-May-42	8,235	96,258.15	Fixed		13.4000				98.7811	
THIRTY YEAR BOND													
SEK 10010101	KE2000002135	28-Feb-10	21-Jan-31	7,301	26,144.20	Fixed		12.0000				94.9510	
INFRASTRUCTURE BONDS													
IFB 10000101	KE4000000186	23-Feb-08	08-Feb-21	94	7,888.37	Fixed		12.8000				101.8308	
IFB 10000101	KE4000000204	07-Dec-08	22-Dec-21	101	5,485.33	Fixed		12.0000				101.7126	
IFB 10010101	KE4000000242	03-Oct-11	18-Sep-21	1,068	11,758.60	Fixed		12.8000				102.0801	
IFB 10010101	KE4000000310	30-Sep-11	15-Sep-25	1,774	27,805.35	Fixed		11.0000				102.9110	
IFB 10010101	KE4000001108	27-Oct-11	15-Sep-26	2,365	27,445.05	Fixed		11.0000				102.1817	
IFB 10010101	KE4000001130	14-Oct-11	05-Oct-24	1,487	26,119.05	Fixed		11.0000				102.0903	
IFB 10010101	KE4000001653	30-Sep-11	15-Mar-27	3,000	51,182.20	Fixed		11.0000				102.1546	
IFB 10010101	KE4000001654	23-Mar-10	12-Mar-26	1,668	36,303.20	Fixed		12.8000				102.4137	
IFB 10010101	KE4000001659	24-Mar-10	12-Mar-26	1,668	36,303.20	Fixed		12.8000				102.4137	
IFB 10010101	KE4000001660	27-Feb-11	13-Feb-29	3,000	14,300.40	Fixed		12.0000				111.8234	
IFB 10010101	KE4000001780	27-Feb-11	18-Jun-24	1,473	41,469.45	Fixed		12.0000				102.2862	
IFB 10010101	KE4000001802	29-Jul-11	10-Jun-26	1,448	41,184.40	Fixed		12.8000				102.4450	
IFB 10010101	KE4000001939	19-Nov-11	25-Oct-38	1,592	36,787.20	Fixed		11.9500				100.2495	
IFB 10010101	KE4000001976	25-Mar-11	22-Feb-44	1,598	16,838.40	Fixed		12.3000				102.0308	
IFB 10010101	KE4000001954	28-Oct-10	08-Oct-30	1,449	71,028.05	Fixed		11.7500	11.2750	101.4554	101.0001	101.8073	
IFB 10020101	KE4000001950	28-Oct-10	08-Aug-29	1,389	74,397.29	Fixed		10.8500				102.0124	
IFB 10020101	KE4000001953	30-Jul-10	25-May-26	2,008	19,472.46	Fixed		9.7500	105.8608	101.4353	101.4356	250,000,000	
IFB 10020101	KE4000001955	24-Aug-10	11-Aug-31	1,330	78,639.89	Fixed		10.5000	107.7700	100.8655	100.8498	100.4913	200,000,000
IFB 10020101	KE4000001956	24-Aug-10	11-Aug-31	1,330	78,639.89	Fixed		10.5000	106.1056	100.1304	101.3023	100.4913	65,700,000
BONDS SELL/BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION													
FKD 10010101	KE000000937	28-Jan-10	24-May-21	5,518	20,102.00	Fixed		11.2500	12.8107	94.2058	88.7751	97.8583	3,800,000
FKD 10010101	KE000000937	01-Jul-11	18-Jun-21	355	36,249.20	Fixed		12.3170	10.6600	108.3805	103.7284	100.8150	200,000
FKD 10010101	KE0000001544	29-Apr-10	29-Apr-20	654	20,430.15	Fixed		10.4600	5.1000	102.9486	100.4305	100.1720	1,400,000
FKD 10010101	KE0000009430	28-Apr-10	08-Jun-31	4,812	80,000.00	Fixed		12.8170	11.6400	111.8302	108.0674	100.0305	1,000,000
FKD 10010101	KE0000009472	11-May-10	08-Jun-21	1,601	30,121.84	Fixed		11.6070	10.2000	110.3008	110.9951	100.7545	2,500,000
FKD 10010101	KE0000001554	29-Apr-11	08-Oct-20	1,808	24,532.01	Fixed		13.0000	10.5000	108.2079	98.7300	94.7130	20,000,000
FKD 10010101	KE0000001528	29-Jul-11	10-Jul-24	1,898	50,582.00	Fixed		12.3400	11.9900	108.0734	100.1190	100.2461	7,000,000
FKD 10010101	KE0000001675	25-Jul-11	06-Sep-27	2,495	48,937.50	Fixed		11.0000	11.0000	111.0154	105.6889	102.8864	20,000,000
IFB 10010101	KE4000001653	30-Sep-11	15-Mar-27	3,000	51,182.20	Fixed		11.0000	8.8400	105.3092	100.9151	102.7498	1,300,000
FKD 10010101	KE4000001654	23-Mar-10	12-Mar-26	1,668	36,303.20	Fixed		12.8000				102.4137	2,000,000
FKD 10010101	KE4000001659	24-Mar-10	12-Mar-26	1,668	36,303.20	Fixed		12.8000				102.4137	2,000,000
FKD 10010101	KE4000001660	27-Feb-11	13-Feb-29	3,000	14,300.40	Fixed		12.0000				111.8234	2,000,000
FKD 10010101	KE4000001780	27-Feb-11	18-Jun-24	1,473	41,469.45	Fixed		12.0000				102.2862	2,000,000
FKD 10010101	KE4000001802	29-Jul-11	10-Jun-26	1,448	41,184.40	Fixed		12.8000				102.4450	2,000,000
FKD 10010101	KE4000001939	19-Nov-11	25-Oct-38	1,592	36,787.20	Fixed		11.9500				100.2495	2,000,000
FKD 10010101	KE4000001976	25-Mar-11	22-Feb-44	1,598	16,838.40	Fixed		12.3000				102.0308	2,000,000
FKD 10020101	KE4000001954	28-Oct-10	08-Oct-30	1,449	71,028.05	Fixed		11.7500	10.8000	105.8608	101.4353	101.4356	16,000,000
FKD 10020101	KE4000001955	24-Aug-10	11-Aug-31	1,330	78,639.89	Fixed		10.5000	107.7700	10			