

 BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE November 12, 2020 Total Value Traded (KES)											
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 (%)
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS ABOVE KES 50 MILLION											
TWO YEAR BONDS											
FKD 10010101	KE000000932	28-Jan-19	25-Jan-21	74	31,120.85	Fixed		10.7510			101.3425
FIVE YEAR BONDS											
FKD 10010101	KE000000934	28-Jan-19	28-Nov-21	11	36,873.84	Fixed		13.8208			101.7881
FKD 10010101	KE000000946	25-Apr-18	18-Apr-21	158	19,844.20	Fixed		14.3460			111.2224
FKD 10010101	KE000000107	25-Apr-18	15-Jul-21	269	24,395.20	Fixed		13.0999			104.8413
FKD 10010101	KE000000648	26-Sep-18	20-Sep-21	391	23,651.05	Fixed		13.1128			109.8886
FKD 10010101	KE000000749	29-Aug-17	22-Aug-20	689	29,599.15	Fixed		12.4550			105.0728
FKD 10010101	KE000000784	23-Oct-17	17-Oct-20	799	29,712.30	Fixed		13.0170			105.8114
FKD 10010101	KE000000818	28-Mar-18	20-Mar-21	859	36,795.05	Fixed		12.2890			100.0000
FKD 10010101	KE000000862	24-Sep-18	18-Feb-21	1,198	46,892.22	Fixed		13.3648			100.5430
FKD 10010101	KE000000106	13-Mar-18	06-Mar-21	1,271	36,801.40	Fixed		10.8726			103.6555
FKD 10010101	KE000000106	13-Mar-18	06-Mar-21	1,488	46,012.68	Fixed		11.6960			103.8026
FKD 10020101	KE000000847	11-May-20	10-May-21	1,610	30,121.84	Fixed		11.6970			100.7245
TEN YEAR BONDS											
FKD 10010101	KE000000268	25-Jun-12	15-Jun-21	279	35,272.70	Fixed		12.7550			104.8118
FKD 10010101	KE000000932	01-Jul-11	18-Jun-21	569	36,458.20	Fixed		12.3710			106.4858
FKD 10010101	KE000000892	26-Jul-11	15-Sep-21	1,189	39,858.35	Fixed		12.7600			100.8713
FKD 10010101	KE000000939	29-Aug-16	17-Aug-20	1,108	18,368.48	Fixed		15.0380			119.7520
FKD 10010101	KE000000727	31-Jul-17	15-Jul-21	1,078	36,175.46	Fixed		12.9860			110.7070
FKD 10010101	KE000000762	27-Aug-17	14-Aug-21	2,410	40,864.60	Fixed		14.6860			106.1350
FKD 10010101	KE000000918	17-Dec-18	04-Dec-20	2,984	54,038.49	Fixed		12.9290			105.2228
FKD 10010101	KE000000883	24-Feb-19	12-Feb-21	3,074	50,684.02	Fixed		14.4380			109.3536
FKD 10010101	KE000000887	19-Apr-18	08-Apr-20	3,983	51,325.05	Fixed		12.3900			104.9151
FKD 10010101	KE000000878	19-Apr-18	08-Apr-20	3,389	40,600.38	Fixed		13.1170			106.3903
FKD 10010101	KE000000869	25-Nov-18	12-Nov-21	3,287	49,222.41	Fixed		12.2850			102.8864
FIFTEEN YEAR BONDS											
FKD 10020101	KE1000001345	26-Mar-07	07-Mar-21	480	3,651.60	Fixed		14.5000			100.8892
FKD 10020101	KE1000001352	25-Apr-07	06-Jun-21	571	32,682.60	Fixed		13.5000			106.1706
FKD 10020101	KE1000001360	26-Jul-07	07-Nov-21	729	39,656.70	Fixed		14.5000			100.9550
FKD 10020101	KE1000001428	31-Mar-08	13-Mar-21	851	34,789.80	Fixed		13.5000			108.8707
FKD 10020101	KE1000001558	26-Oct-08	17-Oct-21	1,420	41,465.20	Fixed		14.5000			100.9550
FKD 10020101	KE1000001550	29-Mar-10	16-Mar-21	1,579	27,693.00	Fixed		15.2500	100.1504	100.4980	100.6813
FKD 10020101	KE1000001558	29-Sep-10	15-Sep-21	1,802	24,532.41	Fixed		15.0000	100.2096	99.5000	99.1195
FKD 10020101	KE1000001675	24-Sep-11	06-Sep-21	2,489	48,937.50	Fixed		11.0000			100.8414
FKD 10020101	KE1000001738	25-Jul-11	07-Feb-21	2,493	42,138.49	Fixed		12.2900			100.8515
FKD 10020101	KE1000001808	29-Apr-11	10-Apr-20	2,706	39,476.60	Fixed		12.0000			102.4100
FKD 10010101	KE1000001812	29-Mar-11	03-Mar-21	1,481	42,524.20	Fixed		12.0500			106.4757
FKD 10020101	KE1000001872	29-Oct-11	05-Sep-21	2,508	29,045.20	Fixed		12.2500			100.8601
FKD 10020101	KE1000001910	29-Mar-11	08-Jun-21	4,806	80,400.00	Fixed		12.8910			105.5644
FKD 10020101	KE1000001154	13-Mar-11	24-Apr-21	4,811	44,447.26	Fixed		12.7480			101.4601
FKD 10020101	KE1000001128	29-Jul-11	10-Jul-21	4,898	50,582.08	Fixed		12.1400			100.2461
FKD 10020101	KE1000001218	29-Feb-12	04-Feb-21	5,198	50,480.00	Fixed		12.7900			102.1448
TWENTY YEAR BOND											
FKD 10080101	KE1000001480	30-Apr-08	05-Jun-21	2,702	38,148.10	Fixed		13.7500			112.8660
FKD 10010101	KE2000002176	30-Mar-11	05-Mar-21	3,408	33,822.07	Fixed		10.0000			92.3110
FKD 10010101	KE2000002176	30-Mar-11	05-Mar-21	4,470	41,481.46	Fixed		12.0000			100.4100
FKD 10010101	KE100000584	26-Sep-10	01-Sep-20	5,772	12,761.20	Fixed		14.0000			104.1315
FKD 10010101	KE1000001010	26-Mar-10	01-Mar-21	5,818	31,867.70	Fixed		13.2000			104.1885
FKD 10010101	KE1000001085	30-Jul-11	05-Jul-21	6,444	56,109.42	Fixed		13.8000			102.7280
FKD 10010101	KE1000001084	15-Apr-10	21-Mar-21	6,703	23,560.05	Fixed		12.8720			107.0306
TWENTY FIVE YEAR BOND											
FKD 10010101	KE1000001088	28-Jun-10	28-Mar-21	5,110	50,192.00	Fixed		11.2500			97.8583
FKD 10010101	KE1000001058	28-Jun-10	28-Mar-21	8,229	66,228.15	Fixed		13.4000			99.2801
THIRTY YEAR BOND											
SDR 10010101	KE2000002135	28-Feb-11	21-Jan-21	7,175	26,144.20	Fixed		12.0000			94.9516
INFRASTRUCTURE BONDS											
IFB 10004101	KE4000001186	23-Feb-08	06-Feb-21	98	7,888.37	Fixed		12.5000			101.8308
IFB 10004101	KE4000001024	07-Dec-08	22-Nov-21	70	5,485.33	Fixed		12.0000			101.3126
IFB 10010101	KE4000001042	03-Oct-11	18-Sep-21	1,669	11,756.60	Fixed		12.0000			107.0801
IFB 10010101	KE4000001010	30-Sep-11	15-Sep-21	1,788	22,803.35	Fixed		11.0000			102.9810
IFB 10010101	KE4000001108	27-Oct-11	12-Oct-21	2,160	27,445.65	Fixed		11.0000			107.1847
IFB 10010101	KE4000001010	14-Dec-11	05-Dec-21	1,481	26,119.05	Fixed		11.0000			102.0903
IFB 10010101	KE4000001053	30-Mar-11	15-Mar-21	2,314	31,182.20	Fixed		11.0000			104.1667
IFB 10010101	KE4000001054	23-Mar-11	12-Mar-21	1,662	36,303.20	Fixed		12.5000			113.9560
IFB 10010101	KE4000001059	24-Jul-11	09-Jul-21	1,666	40,003.40	Fixed		12.0000			106.3614
IFB 10010101	KE4000001080	27-Feb-12	13-Feb-21	3,014	14,300.40	Fixed		12.0000			111.8234
IFB 10010101	KE4000001788	27-Mar-12	18-Mar-21	1,487	41,469.45	Fixed		12.0000			107.2962
IFB 10010101	KE4000001053	29-Mar-11	10-Sep-21	4,442	41,184.46	Fixed		11.3054	110.8611	108.8543	108.4100
IFB 10010101	KE4000001059	29-Mar-11	10-Sep-21	4,442	41,184.46	Fixed		12.0000	112.0678	108.8590	108.4345
IFB 10010101	KE4000001059	19-Mar-11	10-Oct-21	5,898	36,307.20	Fixed		11.9500			105.8847
IFB 10010101	KE4000001070	25-Mar-11	22-Feb-21	1,502	16,838.65	Fixed		12.2000			101.8268
IFB 10010101	KE4000001053	28-Oct-11	06-Sep-21	5,443	71,038.56	Fixed		11.7000	108.8101	108.7613	103.0000
IFB 10020101	KE4000001054	15-Apr-20	02-Apr-20	3,069	74,987.29	Fixed		10.8500	102.4884	101.3824	101.4364
IFB 10020101	KE4000001053	03-Apr-20	24-May-20	2,801	19,275.48	Fixed		10.2000			101.2718
IFB 10020101	KE4000001054	29-Apr-20	11-Aug-21	3,014	79,628.08	Fixed		10.9000			102.7030
BONDS SELL/BUY BACK TRANSACTIONS											
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION											
FKD 10010101	KE000000878	24-Sep-18	18-Feb-21	2,493	46,892.22	Fixed		13.0000	11.8130	98.8036	97.1498
FKD 10010101	KE000000106	27-Aug-18	14-Aug-20	2,432	40,864.60	Fixed		12.0880	13.0000	101.2302	98.6421
FKD 10010101	KE000000106	27-Aug-18	14-Aug-20	2,432	40,864.60	Fixed		12.0880	12.0880	102.7401	98.9503
FKD 10010101	KE000000106	25-Jul-18	20-Sep-21	1,669	36,108.15	Fixed		13.6000	13.5000	100.1601	99.2601
FKD 10010101	KE000000106	25-Jul-18	18-Feb-21	1,198	46,892.22	Fixed		13.3440	10.8690	101.1518	101.3412
FKD 10010101	KE000000883	24-Feb-19	12-Feb-21	3,074	50,684.02	Fixed		14.4380	15.0000	102.3197	100.3536
FKD 10010101	KE000000840	28-Jul-18	08-Jun-21	1,486	80,800.00	Fixed		12.8910	11.6400	111.8787	108.9643
FKD 10010101	KE000000106	25-Jul-18	18-Jul-21	381	24,395.20	Fixed		14.0880	15.8882	108.4050	108.8411
FKD 10010101	KE000000106	25-Sep-18	20-Sep-21	374	23,651.05	Fixed		13.1128	7.8584	106.0385	104.8886
FKD 10004101	KE4000001186	23-Feb-08	06-Feb-21	98	7,888.37	Fixed		12.0000	8.0278	105.0059	105.7779
FKD 10010101	KE4000001010	30-Sep-11	15-Sep-21	1,788	22,803.35	Fixed		11.0000	8.8000	105.1248	105.1454
FKD 10010101	KE4000001053	30-Mar-11	15-Mar-21	2,314	31,182.20	Fixed		11.0000	8.3500	105.2439	103.4893
FKD 10010101	KE4000001070	25-Mar-11	22-Feb-21	1,502	16,838.65	Fixed		12.2000	11.5000	105.8882	105.1453
IFB 10020101	KE4000001054	15-Apr-20	02-Apr-20	3,069	74,987.29	Fixed		10.8500	8.8200	108.8101	108.6881
IFB 10020101	KE4000001054	29-Apr-20	11-Aug-21	3,014	78,639.89	Fixed		10.8000	10.4700	105.3398	