

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE												November 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												November 16, 2020	
TWO YEAR BONDS													
FND 120115V	KE000000932	26-Jan-15	25-Jan-21	68	31,120.85	Fixed		10.7515			101.3425		
FIVE YEAR BONDS													
FND 120116V	KE000000936	30-Mar-15	29-Mar-21	6	36,673.84	Fixed		13.0300			101.7881		
FND 120116V	KE000000946	25-Apr-15	18-Apr-21	152	19,544.26	Fixed		14.3346			111.2224		
FND 120117V	KE000000107	25-Apr-15	19-Apr-21	203	24,395.25	Fixed		13.0595			103.8413		
FND 120117V	KE000000646	26-May-15	20-May-21	309	23,651.05	Fixed		13.1128			101.8886		
FND 120117V	KE000000749	20-Aug-15	20-Aug-22	552	29,599.15	Fixed		12.4550			103.5728		
FND 120117V	KE000000784	23-Oct-17	17-Oct-22	498	29,772.35	Fixed		13.5172	9.1151	106.3004	100.0000		
FND 120118V	KE000000818	28-Mar-16	20-Mar-23	852	36,795.05	Fixed		12.2885			100.0000		
FND 120118V	KE000000847	26-May-16	18-Feb-24	1,188	65,862.22	Fixed		13.2645			104.1506		
FND 120118V	KE000001096	13-May-16	08-May-24	1,205	36,401.40	Fixed		10.8726			103.8555		
FND 120119V	KE000000106	16-Jun-16	08-Dec-24	1,482	45,012.65	Fixed		11.4563	10.0274	109.7426	104.5100		
FND 120119V	KE000000786	16-Jun-16	09-Dec-24	1,496	45,612.65	Fixed		11.4562	10.0087	109.7270	104.5081		
FND 120200V	KE000000847	11-May-20	05-May-25	1,629	35,121.88	Fixed		11.6570			104.4560		
TEN YEAR BONDS													
FND 1202120V	KE000000258	26-Jun-12	18-Jun-22	512	36,272.90	Fixed		12.7590			104.8318		
FND 1202130V	KE000000837	17-Jul-12	16-Jun-23	963	38,548.25	Fixed		12.7172			106.6458		
FND 1202140V	KE000000880	25-Mar-13	15-Jan-24	1,133	36,452.15	Fixed		12.9000			100.0437		
FND 1202150V	KE000000102	26-Aug-13	17-Aug-24	2,008	18,486.45	Fixed		13.0785			110.7325		
FND 1202150V	KE000000787	31-Jul-13	19-Jul-27	3,019	36,116.45	Fixed		13.8665			101.7675		
FND 1202150V	KE000000762	27-Aug-13	14-Aug-28	2,835	45,581.65	Fixed		12.0882			100.5335		
FND 1202150V	KE000000816	17-Oct-13	09-Dec-28	2,838	54,458.49	Fixed		13.5628			105.2228		
FND 1202150V	KE000000863	25-Feb-14	18-Feb-29	3,008	54,044.05	Fixed		12.4386			106.3536		
FND 1202150V	KE000000877	19-Apr-14	09-Apr-29	3,007	51,335.05	Fixed		12.3005			102.8113		
FND 1202150V	KE000000878	19-Apr-14	08-Apr-29	3,183	45,003.05	Fixed		11.5172			104.3653		
FND 1202150V	KE000000959	29-Nov-16	12-Nov-29	3,381	68,222.41	Fixed		12.3900			102.8884		
FIFTEEN YEAR BONDS													
FND 1202155V	KE000000145	26-Mar-12	01-Mar-22	473	33,651.65	Fixed		14.5000			100.8976		
FND 1202155V	KE000000182	26-Jul-12	04-Jul-22	965	32,452.45	Fixed		13.9000			100.7196		
FND 1202155V	KE000000180	26-Aug-12	07-Feb-22	719	32,568.10	Fixed		12.5000			100.8078		
FND 1202155V	KE000000181	26-Aug-12	13-Mar-22	845	36,789.35	Fixed		13.5000			101.9000		
FND 1202155V	KE000000346	26-Sep-13	07-Oct-24	1,419	31,852.45	Fixed		12.5000			107.0002		
FND 1202155V	KE000000347	26-Sep-13	07-Oct-24	1,419	31,852.45	Fixed		12.5000			107.0002		
FND 1202155V	KE000000155	26-Sep-13	08-Dec-26	1,468	24,532.21	Fixed		9.0000	10.2644	98.9396	95.5000	100.0000	
FND 1202155V	KE000000156	26-Sep-13	08-Dec-26	1,468	24,532.21	Fixed		9.0000	10.2644	98.9396	95.5000	100.0000	
FND 1202155V	KE000000875	26-Sep-13	06-Sep-27	2,483	46,837.10	Fixed		11.0000			100.8414		
FND 1202155V	KE000000876	26-Sep-13	06-Sep-27	2,483	46,837.10	Fixed		11.0000			100.8414		
FND 1202155V	KE000000888	26-Apr-15	15-Apr-28	2,200	39,476.00	Fixed		12.0000			104.2100		
FND 1202155V	KE000000812	28-Mar-16	08-Mar-26	4,335	49,248.60	Fixed		12.4500			104.4327		
FND 1202155V	KE000000873	22-Oct-16	13-Oct-31	4,709	29,045.25	Fixed		12.7500			103.5644		
FND 1202155V	KE000000810	28-Apr-16	08-Apr-26	4,800	85,800.00	Fixed		12.8571			103.5644		
FND 1202155V	KE000000154	13-Mar-16	03-Mar-26	5,800	41,447.35	Fixed		12.7484			103.4651		
FND 1202155V	KE000000128	29-Jul-16	10-Jul-26	4,802	50,652.45	Fixed		12.3400			99.3562		
FND 1202155V	KE000000178	26-Jul-16	26-Feb-26	5,102	50,463.15	Fixed		12.7980			101.3448		
TWENTY YEAR BOND													
FND 1202150V	KE000000145	30-Jul-10	05-Jan-21	2,708	38,146.10	Fixed		13.7500			112.8968		
FND 1202150V	KE000000178	30-Mar-11	05-Mar-21	3,620	33,822.07	Fixed		13.0000			92.4100		
FND 1202150V	KE000000179	26-Jun-11	01-Jun-21	4,200	44,481.07	Fixed		12.0000			100.2110		
FND 1202150V	KE000000543	26-Sep-10	01-Sep-20	3,706	12,761.20	Fixed		14.0000			104.3125		
FND 1202150V	KE000000125	26-Mar-11	01-Mar-21	3,312	31,567.75	Fixed		13.2000			104.1885		
FND 1202150V	KE000000885	30-Jul-10	26-Jul-20	6,438	56,109.25	Fixed		13.0000			104.7280		
FND 1202150V	KE000000984	15-Apr-10	21-Mar-20	6,887	23,565.05	Fixed		12.8730			107.8306		
THIRTY FIVE YEAR BOND													
FND 1202150V	KE000000389	26-Aug-10	28-May-25	5,304	20,182.00	Fixed		11.2500			97.8583		
FND 1202150V	KE000000549	26-Jul-10	26-May-24	8,223	86,258.15	Fixed		13.4800	13.4800	104.8504	98.2700	300.0000	
FND 1202150V	KE000000548	26-Jul-10	26-May-24	8,223	86,258.15	Fixed		13.4800	13.4800	105.2763	98.7911	300.0000	
FND 1202150V	KE000000154	25-Jul-10	25-May-23	8,223	86,258.15	Fixed		13.4800	13.4800	105.2763	98.7911	300.0000	
FND 1202150V	KE000000155	25-Jul-10	25-May-23	8,223	86,258.15	Fixed		13.4800	13.4800	105.2763	98.7911	300.0000	
THIRTY YEAR BOND													
SDR 1202150V	KE000000215	26-Feb-11	21-Jul-21	7,869	26,144.70	Fixed		12.0000			94.9518		
INFRASTRUCTURE BONDS													
IFB 1202012V	KE000000316	23-Feb-08	28-Feb-21	32	7,869.37	Fixed		12.5000			101.6308		
IFB 1202012V	KE000000324	07-Oct-08	22-Nov-21	80	5,388.31	Fixed		12.8000			101.5128		
IFB 1202112V	KE000000242	03-Jul-11	19-Sep-21	1,834	11,728.86	Fixed		12.0000			107.2862		
IFB 1202132V	KE000000810	30-Sep-13	15-Sep-25	1,762	27,503.35	Fixed		11.0000			102.8815		
IFB 1202132V	KE000000110	27-Oct-13	13-Oct-25	3,104	27,469.95	Fixed		11.0000			101.2817		
IFB 1202132V	KE000000110	14-Nov-13	02-Dec-25	1,475	29,119.15	Fixed		11.0000			101.4600		
IFB 1202132V	KE000000183	20-Mar-14	15-Mar-27	2,308	51,102.25	Fixed		11.0000			102.7308		
IFB 1202150V	KE000000854	23-Mar-14	12-Mar-26	1,498	36,303.45	Fixed		11.0000			113.0560		
IFB 1202150V	KE000000869	26-Oct-14	06-Oct-21	3,873	46,029.65	Fixed		12.2000			108.5261		
IFB 1202150V	KE000000890	27-Jul-15	17-Feb-28	3,008	54,338.45	Fixed		12.5000			111.4524		
IFB 1202177V	KE000000788	27-Jun-17	18-Jun-24	1,481	41,466.45	Fixed		12.5000			107.2862		
IFB 1202150V	KE000000893	29-Jun-17	18-Jun-24	4,436	41,184.65	Fixed		12.5000			107.8813		
IFB 1202160V	KE000000919	19-Nov-18	25-Oct-38	4,500	36,787.20	Fixed		11.8500			105.6247		
IFB 1202150V	KE000000760	25-Mar-19	22-Feb-24	4,496	18,620.05	Fixed		12.2000			103.4246		
IFB 1202150V	KE000000543	26-Oct-19	15-Oct-26	5,437	71,038.45	Fixed		11.7500			109.0574		
IFB 1202080V	KE000000430	15-Aug-20	01-Apr-29	3,057	74,387.25	Fixed		10.8500			101.5457		
IFB 1202080V	KE000000883	03-Jul-20	24-Feb-29	2,214	19,275.46	Fixed		10.2000			101.5943		
IFB 1202011V	KE000000545	26-Aug-20	11-Aug-31	3,818	78,639.89	Fixed		10.9000	10.6730	103.7268	102.7330	300.0000	
BONDS SELL/BUY BACK TRANSACTIONS													
RECONSTITUTION OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION													
FND 1201130V	KE000000697	01-Jul-11	19-Jul-21	963	38,498.25	Fixed		12.3715	10.8500	108.7711	103.1021	108.6846	4,786.0000
FND 1201120V	KE000000324	07-Oct-08	22-Nov-21	80	5,388.31	Fixed		12.8560	10.3100	118.6310	112.2102	101.2815	2,000.0000
FND 1201150V	KE000000876	19-Apr-16	08-Apr-26	3,183	45,003.05	Fixed		11.5172	11.0000	105.8635	104.3653	104.3653	2,000.0000
FND 1202150V	KE0000001428	31-Mar-16	13-Mar-23	865	34,789.65	Fixed		12.5000	9.5000	108.3186	108.0877	2,000.0000	
FND 1201130V	KE000000110	27-Oct-13	13-Oct-25	3,104	27,469.95	Fixed		11.0000	11.7100	103.6285	97.7542	101.4600	
FND 12020712V	KE000000180	26-Aug-12	07-Feb-22	719	32,568.10	Fixed		12.5000	10.3000	104.0508	103.7867	2,000.0000	
FND 1201120V	KE000000178	30-Mar-11	05-Mar-21	3,620	33,822.07	Fixed		13.0000	11.5000	97.4381	92.4100	2,000.0000	
FND 1201132V	KE000000110	30-Sep-13	15-Sep-25	1,762	27,503.35	Fixed		11.0000	8.8000	104.3744	102.8244	2,000.0000	
IFB 1202132V	KE000000810	30-Sep-13	15-Sep-25	1,762	27,503.35	Fixed		11.0000	8.8000	104.3744	102.8244	2,000.0000	
IFB 1202142V	KE000000106	16-Jun-16	08-Dec-24	1,482	45,012.65	Fixed		11.4563	10.0200	108.8268	104.5100	2,000.0000	
IFB 1202150V	KE000000883	30-Sep-16	15-Sep-26	2,308	51,102.25	Fixed		11.0000	8.8000	104.3744	102.8246	2,000.0000	
IFB 1202160V	KE000000919	19-Nov-18	25-Oct-3	4,500	36,787.20	Fixed		11.8500	10.6730	105.6111	105.6111	2,000.0000	
IFB 1202080V	KE000000430	15-Aug-20	01-Apr-29	3,057	74,387.25	Fixed		10.8500	10.6000	102.6566	102.6567	2,000.0000	
IFB 1202011V	KE000000545	26-Aug-20	11-Aug-31	3,818	78,639.89	Fixed		10.9000	10.8000	105.1248	105.1249	2,000.0000	
IFB 1202011V	KE000000883	03-Jul-20	24-Feb-29	2,214	19,275.46	Fixed		10.2000	10.1000	102.6721	102.6721	2,000.0000	
IFB 1202011V													