

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE												November 19, 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													
TWO YEAR BONDS													
FKD 10011070	KE000000932	26-Jan-17	26-Jan-21	47	31,120.86	Fixed		10.7510			101.3423		
FIVE YEAR BONDS													
FKD 100116 3V	KE000000396	30-Mar-18	29-Nov-23	4	36,473.84	Fixed		13.9208			101.7981		
FKD 100116 3V	KE000000446	26-Apr-18	18-Apr-21	151	19,544.20	Fixed		14.3340			111.2224		
FKD 100116 3V	KE000000107	26-Apr-18	18-Apr-21	151	24,395.20	Fixed		13.0999			104.8413		
FKD 100116 3V	KE000000446	26-Apr-18	20-Sep-21	369	23,451.05	Fixed		13.1126			109.8886		
FKD 100117 3V	KE000000749	29-Aug-17	29-Aug-22	541	29,599.15	Fixed		12.4550			109.3728		
FKD 100117 3V	KE000000784	23-Oct-17	17-Oct-22	507	29,714.30	Fixed		12.5173			109.3728		
FKD 100116 3V	KE000000918	28-Mar-18	28-Mar-23	551	36,795.05	Fixed		12.2980			109.0020		
FKD 100116 3V	KE000000947	28-Mar-18	18-Feb-24	1,187	65,802.22	Fixed		12.3648			109.1506		
FKD 100116 3V	KE000001096	13-Mar-18	08-Mar-24	1,264	36,201.40	Fixed		10.8726			103.8555		
FKD 100116 3V	KE000001096	16-Apr-18	08-Oct-21	1,491	45,012.68	Fixed		11.6903			104.8451		
TEN YEAR BONDS													
FKD 10011010V	KE000000268	25-Jun-12	15-Jun-22	571	35,272.70	Fixed		12.7550			104.8138		
FKD 10011010V	KE000000932	01-Jul-11	18-Jun-21	562	36,248.20	Fixed		12.3210			106.4858		
FKD 10011010V	KE000000892	26-Jul-11	15-Jun-21	1,190	36,852.35	Fixed		12.1600			106.9437		
FKD 10011010V	KE000000839	29-Aug-10	17-Aug-20	2,087	18,306.45	Fixed		15.0300			119.7526		
FKD 10011010V	KE000000727	31-Jul-11	18-Jul-21	1,019	36,115.40	Fixed		12.9660			110.7075		
FKD 10011010V	KE000000762	27-Aug-11	14-Aug-21	2,459	40,864.60	Fixed		12.6860			109.1330		
FKD 10011010V	KE000000918	17-Oct-18	04-Oct-23	2,937	54,034.49	Fixed		12.9200			109.2229		
FKD 10011010V	KE000000863	24-Feb-13	12-Feb-23	3,007	55,454.02	Fixed		14.4380			109.2536		
FKD 10011010V	KE000000887	19-Apr-18	08-Apr-23	3,096	51,325.05	Fixed		12.3000			104.8151		
FKD 10011010V	KE000000878	19-Apr-18	08-Apr-23	3,102	49,003.05	Fixed		13.1170			109.3933		
FKD 10011010V	KE000000949	25-Nov-19	12-Nov-23	3,280	49,222.41	Fixed		12.2850			102.8864		
FIFTEEN YEAR BONDS													
FKD 10021015V	KE1000001345	26-Mar-07	07-Mar-22	473	3,451.60	Fixed		14.5000			109.8992		
FKD 10021015V	KE1000001352	25-Jul-07	06-Jun-22	564	32,492.60	Fixed		13.5000			109.7176		
FKD 10021015V	KE1000001360	26-Jul-07	07-Nov-22	719	39,056.70	Fixed		14.5000			109.8078		
FKD 10021015V	KE1000001428	31-Mar-08	13-Mar-23	861	34,789.80	Fixed		13.5000			108.8702		
FKD 10021015V	KE1000001438	26-Jul-08	01-Oct-23	1,419	31,855.40	Fixed		14.5000			109.8179		
FKD 10021015V	KE000000350	29-Mar-10	10-Mar-25	1,512	27,693.00	Fixed		15.2500	10.2584	101.8009	99.5424	200.0000	
FKD 10021015V	KE000000158	25-Sep-10	05-Sep-25	1,505	24,532.21	Fixed		15.0000			109.8176		
FKD 10021015V	KE000000975	26-Jul-11	06-Sep-27	2,492	48,937.50	Fixed		11.0000			109.8414		
FKD 10021015V	KE000000976	25-Sep-11	07-Sep-27	2,496	46,138.49	Fixed		12.2900			109.8176		
FKD 10021015V	KE000000808	26-Apr-13	10-Apr-28	2,699	39,270.60	Fixed		12.0000			102.4100		
FKD 10011510V	KE000000132	26-Jul-11	03-Mar-21	1,454	42,524.50	Fixed		12.0500			106.4757		
FKD 10011510V	KE000000197	26-Jul-11	03-Oct-21	4,201	29,045.20	Fixed		12.2500			109.8651		
FKD 10011510V	KE000000310	26-Jul-11	08-Jan-24	4,799	80,400.00	Fixed		12.8170			109.5644		
FKD 10011510V	KE000000134	13-Mar-11	24-Apr-24	4,804	44,447.26	Fixed		12.7280			109.7493		
FKD 10011510V	KE000000128	29-Jul-11	10-Jul-24	4,781	50,542.06	Fixed		12.3450			99.3562		
FKD 10021015V	KE000000178	24-Feb-12	04-Feb-25	5,101	50,493.00	Fixed		12.7980			109.1446		
TWENTY YEAR BOND													
FKD 10011020V	KE1000001493	30-Apr-08	05-Jun-23	2,705	38,148.10	Fixed		13.7500			112.8966		
FKD 10011020V	KE0000002176	30-Mar-11	05-May-31	3,419	32,812.07	Fixed		13.0000			109.8136		
FKD 10011020V	KE0000002176	30-Mar-11	05-May-31	3,419	44,447.26	Fixed		14.0000			109.8136		
FKD 10011020V	KE000000543	26-Sep-10	01-Sep-26	5,705	12,761.20	Fixed		14.0000			104.1251		
FKD 10011020V	KE000000120	26-Jul-11	01-Mar-26	8,311	31,967.70	Fixed		13.2000			104.1985		
FKD 10011020V	KE000000885	30-Jul-11	02-Jul-26	8,437	36,109.42	Fixed		13.3000			104.1621		
FKD 10011020V	KE000000984	15-Apr-19	11-Mar-29	6,096	23,601.05	Fixed		12.8720			107.0336		
TWENTY FIVE YEAR BOND													
FKD 10011025V	KE000000388	28-Jul-11	28-Mar-36	5,303	20,192.00	Fixed		11.2500			97.8583		
FKD 10011025V	KE000000568	26-Jul-11	26-May-36	8,222	86,258.16	Fixed		13.4000	105.2691	99.9071	99.7911	100.0000	
FKD 10011025V	KE000000640	26-Jul-11	26-May-43	8,222	86,258.15	Fixed		13.4000	108.1372	103.6152	99.7911	200.0000	
THIRTY YEAR BOND													
SKL 10011300V	KE0000002135	26-Feb-11	21-Jul-31	7,300	28,144.70	Fixed		12.0000			94.9518		
INFRASTRUCTURE BONDS													
IFB 10000112V	KE0000001196	21-Feb-08	08-Feb-21	11	7,869.37	Fixed		12.2000			101.8308		
IFB 10000112V	KE0000001204	07-Dec-08	22-Feb-21	361	6,389.33	Fixed		12.0000			101.8308		
IFB 1001112V	KE000000242	03-Oct-11	18-Sep-21	1,029	11,735.00	Fixed		12.0000			107.8821		
IFB 1001112V	KE000000138	30-Sep-11	15-Sep-21	1,267	17,109.20	Fixed		11.0000			107.8821		
IFB 1001112V	KE0000001196	27-Oct-11	10-Oct-28	2,103	22,495.05	Fixed		11.0000			103.2812		
IFB 1001112V	KE0000001196	14-Oct-11	10-Oct-28	2,103	22,495.05	Fixed		11.0000			103.2812		
IFB 1001112V	KE0000001853	30-Mar-11	15-Mar-27	2,307	51,129.20	Fixed		11.0000			102.7495		
IFB 1001112V	KE000000654	23-Mar-11	12-May-25	1,825	36,201.20	Fixed		12.0000			113.5961		
IFB 1001112V	KE000000654	24-Oct-11	06-Oct-21	3,873	40,402.60	Fixed		12.0000			109.0641		
IFB 1001112V	KE000000880	27-Feb-11	12-Feb-29	2,007	16,320.40	Fixed		12.0000			111.6234		
IFB 1001112V	KE000000786	27-Feb-11	12-Feb-29	1,490	11,490.40	Fixed		12.0000			107.2596		
IFB 1001112V	KE000000863	29-Mar-11	16-Mar-29	2,435	41,184.80	Fixed		12.0000			107.8821		
IFB 10011020V	KE000000199	19-Mar-11	15-Oct-38	4,549	36,707.20	Fixed		11.5000			109.6847		
IFB 10011020V	KE000000770	25-Mar-11	22-Feb-44	8,495	16,828.05	Fixed		12.2000			103.6268		
IFB 10011020V	KE000000543	26-Jul-11	01-Sep-26	1,436	11,735.00	Fixed		11.7500			106.0714		
IFB 1002000V	KE000000634	15-Apr-20	02-Apr-29	3,096	74,397.29	Fixed		10.8500			101.5427		
IFB 1002000V	KE000000863	03-Jul-20	25-May-29	2,413	18,275.46	Fixed		10.2000			101.5943		
IFB 10020111V	KE000000565	26-Jul-11	11-Aug-31	3,817	78,639.89	Fixed		10.6700	103.7911	101.1799	101.1496	200.0000	
IFB 10020111V	KE000000565	26-Jul-20	11-Aug-31	3,817	78,639.89	Fixed		10.6700	103.7911	101.1799	101.1496	200.0000	
IFB 10020111V	KE000000565	26-Jul-20	11-Aug-31	3,817	78,639.89	Fixed		10.6700	103.7911	101.1799	101.1496	200.0000	
BONDS SELL/BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION													
FKD 10000110V	KE1000000301	26-Nov-07	07-Feb-21	718	32,868.10	Fixed		12.9000	10.6000	103.9953	103.6819	106.8078	25.000000
FKD 10000110V	KE000000149	26-Oct-08	07-Oct-21	1,419	31,692.45	Fixed		12.5000	11.0100	103.8998	104.2817	107.0000	5.000000
FKD 10011010V	KE000000918	29-Mar-18	15-Mar-23	1,512	27,109.20	Fixed		12.5000	10.1900	105.1608	105.2861	107.1770	15.000000
FKD 10011010V	KE000000918	29-Mar-18	15-Mar-23	1,512	29,694.20	Fixed		12.7500	12.6000	103.0035	103.9174	102.8995	4.000000
FKD 10011010V	KE000000943	29-Mar-18	10-Apr-23	4,780	80,400.00	Fixed		12.8000	11.4100	101.4100	101.2601	109.9541	2.000000
FKD 10011020V	KE000000654	26-Jul-11	01-Sep-26	1,436	12,761.20	Fixed		11.0000	12.6000	111.3698	109.0998	104.1125	47.000000
FKD 10011020V	KE000000654	26-Jul-11	28-Mar-26	8,222	86,258.15	Fixed		13.4000	10.9400	109.8398	103.3149	99.7911	1.500000
IFB 10000112V	KE0000001196	23-Feb-08	08-Feb-21	11	7,869.37	Fixed		12.0000	10.0000	103.9677	103.8993	101.8308	493.0000
IFB 1001112V	KE0000001196	29-Mar-11	10-Sep-29	1,961	27,363.30	Fixed		11.0000	9.2100	106.1726	106.9892	102.8821	100.0000
IFB 1001112V	KE0000001196	10-Oct-11	02-Sep-29	1,474	20,119.05	Fixed		11.0000	10.4500	105.6591	105.6891	102.6901	300.0000
IFB 1001112V	KE0000001853	30-Mar-11	15										

Total		Previous	
1,963,000,000	2,271,600,000	1	42

These are a number of key variables to look at when assessing the health of a bond's maturity, duration, liquidity, credit quality, interest rate, price, yield and tax status.

Together, these factors help determine the value of your bond investment and the degree to which it matches your financial objectives.

FR: Fixed Rate Treasury Bond N/A: Not listed in any active Market. N/A: Not listed in