

NDS LISTED AT THE NAIROBI SECURITIES EXCHANGE												October 27, 2020
Issue No.	ISIN CODE	Issue Date	Maturity Date	Days to Maturity	Outstanding Value	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												October 27, 2020
TWO YEAR BONDS												
FXT 1201120Y	KE0000009323	26-Jun-19	25-Jun-21	90	18,120.85	Fixed	10.7018					101.9423
FIVE YEAR BONDS												
FXT 2001015Y	KE0000003954	20-Nov-16	23-Nov-20	27	26,673.85	Fixed	13.9200					101.7581
FXT 2001015Y	KE0000004548	26-Jun-16	10-Jun-21	174	16,544.76	Fixed	14.9040					111.7204
FXT 2001015Y	KE0000005207	26-Jun-16	10-Jun-21	265	24,395.30	Fixed	14.0600					104.9443
FXT 2001015Y	KE0000004636	26-Sep-16	20-Sep-24	298	23,061.05	Fixed	13.1120					104.9886
FXT 1201013Y	KE0000001424	26-Jun-17	27-Aug-23	664	25,059.15	Fixed	12.4650					105.5729
FXT 2001013Y	KE0000007354	23-Oct-17	17-Oct-22	720	20,712.30	Fixed	12.5170					105.9114
FXT 1201018Y	KE0000002814	26-Mar-18	20-Mar-24	874	20,795.52	Fixed	12.2000	9.2000	107.7235	106.5211	106.5283	108,700,000
FXT 1201018Y	KE0000002647	25-Feb-18	18-Feb-24	1,210	25,002.22	Fixed	11.2040					103.8729
FXT 2001018Y	KE0000001006	13-May-19	6-May-24	1,387	26,201.40	Fixed	10.8720					105.5408
FXT 3201019Y	KE0000002786	16-Dec-19	9-Dec-24	1,004	45,012.60	Fixed	11.4930					105.9527
FXT 1201019Y	KE0000003647	11-May-20	5-May-25	1,051	20,121.98	Fixed	11.9670					104.7046
TEN YEAR BONDS												
FXT 1201121Y	KE0000002358	75-Jun-12	13-Jun-22	594	25,273.70	Fixed	12.7000					104.8318
FXT 1201121Y	KE0000002077	1-Jul-12	10-Jun-23	965	29,748.70	Fixed	12.7120					105.6658
FXT 1201014Y	KE0000000800	26-May-14	18-Jun-24	1,175	26,802.10	Fixed	12.1800	9.9997	109.1860	106.8713	105.9759	75,950,000
FXT 1201012Y	KE0000002629	29-Aug-16	17-Aug-26	2,120	18,309.45	Fixed	15.0300					116.7525
FXT 1201012Y	KE0000007197	30-Jul-17	30-Jul-27	3,078	25,113.40	Fixed	12.9600					110.7670
FXT 1201012Y	KE0000002760	27-Aug-18	14-Aug-28	2,848	40,584.60	Fixed	12.6900					106.5305
FXT 1201018Y	KE0000002916	17-Dec-18	4-Dec-28	2,860	54,034.49	Fixed	12.5020					106.7239
FXT 1201018Y	KE0000002663	25-Feb-19	12-Feb-29	3,000	22,044.00	Fixed	12.4400					105.3630
FXT 1201018Y	KE0000002877	15-Apr-19	2-Apr-29	3,079	51,325.00	Fixed	12.3000					101.9151
FXT 1201018Y	KE0000002875	18-Aug-19	6-Aug-29	3,305	45,006.06	Fixed	11.5170					104.3633
FXT 4001018Y	KE0000003669	25-Nov-19	13-Nov-29	3,303	69,222.44	Fixed	12.3800					102.8861
FIFTEEN YEAR BONDS												
FXT 1201010Y	KE0000001345	26-Mar-07	7-Mar-22	496	1,854.60	Fixed	14.5000					108.0490
FXT 2001010Y	KE0000001365	25-Oct-07	6-Jun-23	867	2,582.80	Fixed	13.9500					108.7190
FXT 2001010Y	KE0000001369	26-Nov-07	7-Nov-22	741	30,958.30	Fixed	12.5000					105.9901
FXT 2001010Y	KE0000001438	31-Mar-08	13-Mar-24	867	14,789.80	Fixed	12.5000					106.8707
FXT 1201010Y	KE0000001438	26-Oct-09	1-Oct-14	441	8,162.45	Fixed	12.5000					107.0000
FXT 1201010Y	KE0000003529	19-Mar-10	10-Mar-25	1,595	27,693.90	Fixed	10.2500					101.1580
FXT 1201010Y	KE0000002595	15-Sep-11	8-Dec-25	1,465	25,532.51	Fixed	8.0000					9.2525
FXT 1201010Y	KE0000002595	15-Sep-11	8-Sep-27	2,665	48,821.30	Fixed	8.0000					100.9314
FXT 1201010Y	KE0000003780	25-Feb-12	7-Feb-28	2,659	45,138.45	Fixed	11.2500					100.4514
FXT 2001010Y	KE0000002690	29-Sep-12	12-Apr-28	1,722	25,873.60	Fixed	12.0000					102.4945
FXT 2001010Y	KE0000003439	16-Mar-13	8-Mar-24	4,077	49,254.80	Fixed	12.6500					105.4757
FXT 2001010Y	KE0000003875	22-Oct-13	3-Oct-24	4,724	20,264.50	Fixed	12.7500					101.8890
FXT 2001010Y	KE0000003943	25-Jun-13	15-Jun-24	3,622	80,803.00	Fixed	12.0000					102.0355
FXT 2001010Y	KE0000001104	13-Mar-14	24-Apr-24	4,907	62,447.30	Fixed	12.7100					101.4654
FXT 2001010Y	KE0000001338	20-Jul-15	10-Jul-24	5,004	50,525.95	Fixed	12.3400					105.3953
FXT 1201010Y	KE0000002181	25-Feb-16	5-Feb-26	3,114	30,885.00	Fixed	12.7000					100.9780
TWENTY YEAR BONDS												
FXT 1201010Y	KE0000001495	30-Jun-08	5-Jun-23	2,778	38,145.10	Fixed	13.7500					111.8566
FXT 1201010Y	KE0000001915	30-Mar-11	5-Jun-23	3,642	40,000.97	Fixed	11.9500	99.9113	99.4636	88.862	88.862	100,000,000
FXT 1201010Y	KE0000003949	26-Nov-12	1-Nov-22	4,388	44,581.65	Fixed	12.0000					99.8517
FXT 1201010Y	KE0000003541	26-Sep-14	1-Sep-26	1,784	27,735.20	Fixed	11.0000					99.3126
FXT 1201010Y	KE0000003325	26-Mar-15	1-Mar-28	6,034	51,587.70	Fixed	13.2000					104.1885
FXT 1201010Y	KE0000002655	30-Jul-16	5-Jul-28	6,460	56,109.20	Fixed	13.2000					103.0658
FXT 1201010Y	KE0000002699	15-Apr-17	21-Mar-28	6,719	23,580.05	Fixed	12.8730					107.3036
TWENTY FIVE YEAR BOND												
FXT 1201010Y	KE0000003089	28-Jun-10	28-May-25	5,326	20,160.50	Fixed	11.2000					97.8543
FXT 1201010Y	KE0000002645	26-Jun-10	26-May-25	4,245	26,249.15	Fixed	11.4000	124.2788	99.8015	102.3722	102.3722	200,000,000
FXT 1201010Y	KE0000002645	26-Jun-10	25-May-24	8,245	26,239.15	Fixed	13.4000	13.4750	104.6293	99.9549	102.3722	100,000,000
FXT 1201010Y	KE0000002645	26-Jun-10	25-May-24	8,245	26,239.15	Fixed	13.4000	13.4500	104.4528	99.7775	102.3722	200,000,000
FXT 1201010Y	KE0000002645	26-Jun-10	25-May-24	8,245	26,239.15	Fixed	13.4000	13.3500	105.0212	100.3091	102.3722	200,000,000
THIRTY YEAR BOND												
SOB 1201120Y	KE0000002135	28-Feb-11	21-Jan-24	7,391	28,144.70	Fixed	12.0000	12.7500	96.8905	94.9438	97.6267	200,000,000
SOB 1201120Y	KE0000002135	28-Feb-11	21-Jan-24	7,391	28,144.70	Fixed	12.0000	12.8100	96.8901	94.4624	97.6267	200,000,000
INFRASTRUCTURE BONDS												
IFB 1200012Y	KE0000001196	23-Feb-09	8-Feb-21	104	7,888.37	Fixed	12.5000					101.6308
IFB 2000012Y	KE0000001204	7-Dec-09	22-Mar-21	391	5,388.38	Fixed	12.0000					101.5126
IFB 1201012Y	KE0000002244	2-Jul-11	18-Sep-22	1,056	11,726.50	Fixed	12.0000					107.0924
IFB 1201012Y	KE0000001819	20-Sep-12	15-Sep-23	784	27,735.20	Fixed	11.0000					101.0988
IFB 1201012Y	KE0000001109	27-Oct-14	13-Oct-26	2,176	27,045.95	Fixed	11.0000					101.9286
IFB 1201010Y	KE0000001406	14-Dec-15	2-Dec-24	1,497	25,113.05	Fixed	11.0000	9.4547	106.9513	101.8500	101.2636	100,000,000
IFB 1201010Y	KE0000001651	26-Mar-16	15-Mar-27	1,380	25,113.05	Fixed	11.0000					101.7468
IFB 1201010Y	KE0000004854	23-May-16	12-May-25	1,658	26,303.20	Fixed	12.5000					107.2694
IFB 1201010Y	KE0000003661	24-Mar-16	13-Oct-26	1,658	40,000.00	Fixed	10.0000	10.2000	106.1004	106.8901	104.7140	700,000,000
IFB 1201012Y	KE0000000889	27-Feb-17	17-Feb-29	3,030	14,390.40	Fixed	12.5000					111.8234
IFB 1201017Y	KE0000007988	27-Nov-17	18-Nov-24	1,483	41,469.45	Fixed	12.5000					105.3639
IFB 1201015Y	KE0000003925	26-Jun-18	12-Jun-23	1,458	41,184.80	Fixed	12.0000					105.4102
IFB 1201010Y	KE0000003910	18-Nov-18	25-Oct-26	6,672	36,787.30	Fixed	11.9500					105.2993
IFB 1201010Y	KE0000003970	25-Mar-19	22-Feb-24	8,518	16,828.65	Fixed	12.2000					101.5293
IFB 1201010Y	KE0000003544	26-Oct-19	4-Oct-26	4,654	41,748.00	Fixed	11.7500					105.6410
IFB 1201010Y	KE0000003843	15-Apr-20	2-Apr-29	3,079	74,397.25	Fixed	10.8500	12.5000	100.5100	100.1230	102.0235	1,000,000
IFB 1201010Y	KE0000003953	3-Jun-20	25-May-26	2,036	19,275.45	Fixed	10.2000					101.9498
IFB 1201011Y	KE0000002545	24-Aug-20	11-Aug-31	3,940	78,639.89	Fixed	10.9000					100.2305
BONDS SELL/BUY BACK TRANSACTIONS												
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION												
FXT 1201010Y	KE0000002077	1-Jul-12	10-Jun-23	965	29,748.70	Fixed	12.7120	12.5000	103.9509	99.8758	106.6458	2,200,000
FXT 2001010Y	KE0000002814	17-Dec-18	4-Dec-28	2,860	54,034.49	Fixed	12.5000	10.7000	113.8500	109.2538	106.7239	100,000
FXT 1201010Y	KE0000002655	25-Oct-19	5-Oct-29	1,039	12,430.00	Fixed	11.4000	10.8500	110.0888	107.8995	105.3526	200,000
FXT 2001013Y	KE0000007354	23-Oct-17	17-Oct-22	720	20,712.30	Fixed	12.5170	12.0000	103.1656	100.8798	105.9114	5,000,000
FXT 2001010Y	KE0000001369	26-Nov-07	7-Nov-22	741	30,958.30	Fixed	12.5000	9.2244	111.7683	99.8611	105.9611	6,000,000
FXT 1201013Y	KE0000001424	26-Jun-17	10-Jun-28	702	21,298.12	Fixed	12.0000	11.3000	104.4754	103.2117	102.8414	8,000,000
FXT 1201018Y	KE0000002814	26-Jun-18	25-May-24	8,245	8,245.00	Fixed	13.4000	14.0000	104.6293	99.9460	103.3722	25,000,000
FXT 1201018Y	KE0000002645	26-Jun-18	25-May-24	8,245	8,245.00	Fixed	13.4000	13.6000	104.6293	99.9460	103.3722	25,000,000
FXT 1201018Y	KE0000002645	26-Jun-18	25-May-24	8,245	8,245.00	Fixed	13.4000	13.6000	104.6293	99.9460	103.3722	25,000,000
FXT 1201018Y	KE0000002645	26-Jun-18	25-May-24	8,245	8,245.00	Fixed	13.4000	13.6000	104.6293	99.9460	103.3722	25,000,000
FXT 1201018Y	KE0000002645	26-Jun-18	25-May-24	8,245	8,245.00	Fixed	13.4000	13.6000	104.6293	99.9460	103.3722	25,000,000
FXT 1201018Y	KE0000002645	26-Jun-18	25-May-24	8,245	8,245.00	Fixed	13.4000	13.6000	104.6293	99.9460	103.3722	25,000,000
FXT 1201018Y	KE0000002645	26-Jun-18	25-May-24	8,245	8,245.00	Fixed	13.4000	13.6000	104.6293	99.9460	103.3722	25,000,000
FXT 1201018Y	KE0000002645	26-Jun-18	25-May-24	8,245	8,245.00							

EXT: Fixed Rate Treasury Bond

YTM: yield to maturity

YTC: Yield to next coupon reset date

CBK: Central Bank of Kenya

IFB: Infrastructure Bond

S: Suspended

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