

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE													October 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													October 16, 2020
TWO YEAR BONDS													
FIVE YEAR BONDS													
FKD 10010101	KE000000932	28-Jan-19	28-Jan-21	101	31,120.86	Fixed		10.7519				107,3423	
FKD 10010102	KE000000934	30-Mar-19	29-Feb-21	38	36,473.84	Fixed		13.8208				101,7981	
FKD 10010103	KE000000944	25-Apr-19	18-Apr-21	188	19,844.20	Fixed		14.3480				111,2224	
FKD 10010104	KE000000917	25-Jun-19	19-Jul-21	278	24,393.35	Fixed		13.0999				104,8413	
FKD 10010105	KE000000948	26-Sep-19	20-Sep-21	399	23,451.05	Fixed		13.1128				109,8886	
FKD 10010106	KE000000934	29-Aug-19	22-Aug-21	473	29,599.15	Fixed		12.4650				103,2447	
FKD 10010107	KE000000974	23-Oct-19	17-Oct-21	779	29,774.39	Fixed		13.0370				101,0910	
FKD 10010108	KE000000918	28-Mar-19	20-Mar-21	889	36,795.05	Fixed		12.2889				108,3991	
FKD 10010109	KE000000962	24-Sep-19	18-Feb-21	1,201	46,369.36	Fixed		13.2648				101,8703	
FKD 10010110	KE000000926	13-Mar-19	08-Mar-21	1,208	36,801.40	Fixed		10.8728				101,9584	
FKD 10010111	KE000000976	16-Jun-19	10-Dec-21	1,515	45,012.68	Fixed		11.6904	10.1700	108.2218	108.3485	106,000,000	
FKD 10020101	KE000000947	11-May-20	10-May-21	1,682	36,127.88	Fixed		11.6870				108,2245	
TEN YEAR BONDS													
FKD 10010101	KE000000998	01-May-19	10-Oct-21	3	33,387.90	Fixed		9.3073				100,4817	
FKD 10010102	KE000000938	25-Jun-19	19-Jun-21	896	36,473.20	Fixed		12.7290				104,8174	
FKD 10010103	KE000000932	01-Jul-19	19-Jun-21	379	36,448.28	Fixed		12.7078				108,8508	
FKD 10010104	KE000000880	25-Mar-19	15-Mar-21	1,186	36,862.15	Fixed		14.1800				108,8441	
FKD 10010105	KE000000932	29-Aug-19	17-Aug-21	1,131	18,108.45	Fixed		13.0399				118,7325	
FKD 10010106	KE000000982	31-Jul-19	19-Jul-21	3,078	36,174.45	Fixed		12.8669				101,0770	
FKD 10010107	KE000000972	27-Aug-19	14-Aug-21	2,818	45,584.60	Fixed		12.6886				108,8335	
FKD 10010108	KE000000918	11-Oct-19	08-Oct-21	2,811	54,434.49	Fixed		12.5688				109,2228	
FKD 10010109	KE000000963	23-Feb-19	14-Feb-21	1,641	54,044.00	Fixed		12.4388				109,3538	
FKD 10010110	KE000000977	15-Jul-19	08-Aug-21	1,390	51,330.00	Fixed		12.3009				108,9151	
FKD 10010111	KE000000878	19-Aug-19	08-Aug-21	3,218	49,003.05	Fixed		11.8170				104,3653	
FKD 10010112	KE000000959	25-Nov-19	12-Nov-21	1,314	69,222.41	Fixed		12.2880				102,8884	
FIFTEEN YEAR BONDS													
FKD 10020101	KE1000001345	26-Mar-20	07-Mar-22	907	3,454.60	Fixed		14.5000				108,0392	
FKD 10020102	KE1000001350	25-Jul-20	06-Jul-22	989	32,492.60	Fixed		13.9000	8.8834	111.7201	108.8647	109,8584	
FKD 10020103	KE1000001360	26-Mar-20	07-Mar-22	759	34,858.10	Fixed		14.5000	8.2000	111.4804	109.8688	108,1472	
FKD 10020104	KE1000001365	26-Mar-20	07-Mar-22	779	34,793.30	Fixed		13.9000	8.4900	107.4992	108.3073	111,350,000	
FKD 10020105	KE1000001366	26-Mar-20	07-Mar-22	1,492	31,852.45	Fixed		14.5000				108,8803	
FKD 10020106	KE1000001367	26-Mar-20	07-Mar-22	1,492	31,852.45	Fixed		14.5000				108,8803	
FKD 10020107	KE2000001158	26-Apr-19	08-Dec-21	1,879	13,613.10	Fixed		9.0000				84,4656	
FKD 10020108	KE000000970	24-Sep-19	06-Sep-21	2,375	48,827.21	Fixed		11.0000	11.8000	98.2988	97.1793	102,2282	
FKD 10020109	KE000000970	24-Sep-19	07-Feb-21	2,459	45,186.45	Fixed		11.2000				200,000,000	
FKD 10020110	KE000000970	24-Sep-19	10-Sep-21	2,718	39,830.60	Fixed		12.0000				102,4945	
FKD 10020111	KE000000982	29-Mar-19	19-Mar-21	5,498	49,254.45	Fixed		12.4000				109,4570	
FKD 10020112	KE000000987	22-Oct-19	10-Oct-21	4,276	29,846.30	Fixed		12.7500				102,8880	
FKD 10020113	KE000000990	26-Jul-19	19-Jul-21	4,830	80,000.00	Fixed		12.8571				103,0355	
FKD 10020114	KE000000993	26-Jul-19	08-Jun-21	4,830	80,000.00	Fixed		12.8571				102,8880	
FKD 10020115	KE0000001158	13-Mar-19	24-Apr-21	4,830	41,447.46	Fixed		12.7280				101,6611	
FKD 10020116	KE0000001328	29-Jul-19	10-Jul-21	5,015	50,652.00	Fixed		12.3400				100,3661	
FKD 10020117	KE0000007218	29-Feb-20	19-Feb-21	5,225	5,191.25	Fixed		12.7980				101,9992	
TWENTY YEAR BOND													
FKD 10020101	KE1000001493	30-Jul-20	08-Jan-22	7,789	36,165.10	Fixed		13.7500				112,8668	
FKD 1001010201	KE0000001278	30-Mar-19	01-May-21	3,893	4,860.86	Fixed		13.8000				89,8864	
FKD 1001010202	KE0000001494	29-Mar-19	01-May-21	4,389	44,881.05	Fixed		13.0000				99,6517	
FKD 1001010203	KE0000001564	29-Mar-19	01-Sep-21	5,739	12,701.26	Fixed		13.8000				99,1125	
FKD 1001010204	KE0000001632	28-Mar-19	01-Mar-21	4,345	31,887.75	Fixed		13.2000				104,1585	
FKD 1001010205	KE0000001665	30-Jul-19	26-Jul-21	6,471	19,446.65	Fixed		13.2000				101,6348	
FKD 1001010206	KE0000001684	15-Apr-19	21-Mar-21	6,730	23,650.05	Fixed		12.8720				107,3338	
THIRTY FIVE YEAR BOND													
FKD 1001010207	KE0000001689	28-Jun-19	28-May-21	5,107	20,192.00	Fixed		11.2500				87,8583	
FKD 1001010208	KE0000001649	25-Jun-19	25-May-21	8,256	24,024.05	Fixed		11.4000				103,6362	
THIRTY YEAR BOND													
SDR 10010101	KE20000002135	28-Feb-19	21-Jan-21	7,492	28,164.70	Fixed		12.0000				87,0140	
INFRASTRUCTURE BONDS													
FB 1000810120	KE0000000196	23-Feb-08	08-Feb-21	115	7,869.37	Fixed		12.9000				101,6308	
FB 1000810121	KE0000000204	07-Oct-08	22-Nov-21	497	5,389.33	Fixed		12.0000				101,6124	
FB 1001010120	KE0000000244	03-Oct-11	18-Sep-21	1,987	11,729.00	Fixed		12.0000				101,6811	
FB 1001010121	KE0000000310	30-Sep-11	19-Sep-21	1,795	27,805.35	Fixed		11.0000				103,0986	
FB 1001010122	KE0000000310	30-Sep-11	19-Sep-21	1,795	27,805.35	Fixed		11.0000				103,0986	
FB 1001010123	KE0000000310	14-Oct-11	03-Dec-21	1,508	25,119.05	Fixed		11.0000				101,2495	
FB 1001010124	KE0000000383	30-Mar-11	19-Mar-21	1,381	51,100.25	Fixed		11.0000				102,7488	
FB 1001010125	KE0000000454	23-Mar-11	12-Mar-21	1,689	36,302.42	Fixed		8.7500	7.7500	112.3500	107.1988	200,000,000	
FB 1001010126	KE0000000459	24-Oct-11	06-Oct-21	1,407	45,003.05	Fixed		12.0000				104,7142	
FB 1001010127	KE0000000460	27-Feb-11	12-Feb-21	1,681	14,330.46	Fixed		13.9000				111,0524	
FB 1001010128	KE0000000461	27-Feb-11	19-Feb-21	1,498	41,449.46	Fixed		12.5000				108,3538	
FB 1001010129	KE0000000462	29-Jun-11	25-Jun-21	4,499	41,184.46	Fixed		12.5000				104,4160	
FB 1001010130	KE0000000463	18-Mar-11	05-Oct-21	4,493	36,787.46	Fixed		11.9500				108,2981	
FB 1001010131	KE0000000464	26-Mar-11	22-Feb-21	4,500	16,826.46	Fixed		12.2000				108,5026	
FB 1001010132	KE0000000464	26-Oct-11	08-Oct-21	5,479	71,003.05	Fixed		11.7500				103,6013	
FB 1002000101	KE0000000465	15-Apr-21	01-Apr-21	1,000	36,610.13	Fixed		10.8500	10.0000	101.2403	101.1231	50,000,000	
FB 1002000102	KE0000000463	03-Jul-20	26-Mar-21	2,687	19,275.46	Fixed		10.2000				101,9566	
FB 1002000103	KE0000000464	26-Aug-20	11-Aug-21	3,951	78,639.89	Fixed		10.9000	101.5674	101.5674	99.7078	280,000,000	
FB 1002000104	KE0000000464	26-Aug-20	11-Aug-21	3,951	78,639.89	Fixed		10.9000	10.8000	102.0898	100.4893	99.7078	74,000,000
FB 1002000105	KE0000000464	26-Aug-20	11-Aug-21	3,951	78,639.89	Fixed		10.9000	100.0001	100.4789	99.7078	99.7078	
BONDS SELL/BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS (BELOW KES 50 MILLION)													
FKD 1001010101	KE0000000179	26-Jul-19	08-Feb-21	2,518	46,807.10	Fixed		11.0000	10.3000	103.8807	102.8930	100,2282	4,700,000
FKD 1001010102	KE0000000447	26-Jul-19	18-Feb-21	1,321	46,369.00	Fixed		11.3000	11.0100	100.6177	100.7728	100.4703	100,000
FKD 1001010103	KE0000000179	17-Oct-19	08-Sep-21	2,871	54,834.49	Fixed		12.0000	10.9000	113.1414	108.4738	100.7228	100,000
FKD 1001010104	KE0000000179	17-Oct-19	08-Sep-21	2,871	54,834.49	Fixed		12.0000	10.7000	113.3373	109.2087	100.7228	100,000
FKD 1001010105	KE0000000179	17-Oct-19	08-Sep-21	2,871	54,834.49	Fixed		12.0000	10.7000	113.6098	109.3634	100.7228	100,000
FKD 1001010106	KE0000000179	30-Jul-19	05-Jul-21	6,471	19,446.65	Fixed		13.8000	12.4800	106.5237	103.0883	100.6880	100,000,000
FB 1000201020	KE0000000179	23-Feb-08	08-Feb-21	115	7,869.37	Fixed		12.5000	9.3000	109.2204	100.5208	101.6308	100,000
FB 1001010107	KE0000000179	27-Feb-11	19-Feb-21	1,498	41,449.46	Fixed		12.0000	8.8100	108.0031	107.4992	103,000,000	
FB 1001010108	KE0000000179	27-Feb-11	12-Feb-21	1,681	14,330.46	Fixed		13.9000	9.4578	109.2092	107.0421	111,000,000	
FB 1001010109	KE0000000179	19-Mar-11	08-Mar-21	1,381	51,100.25	Fixed		11.0000	10.0225	108.0000	107.4992	103,000,000	
FB 1001010110	KE0000000179	25-Mar-11	22-Feb-21	1,498	16,826.46	Fixed		12.2000	12.3000	99.7399	98.4820	100,000,000	
FB 1001010111	KE0000000179	26-Mar-11	22-Feb-21	1,498	16,826.46	Fixed		12.2000	12.3000	99.7399	98.4820	100,000,000	
FB 1001010112	KE0000000179	26-Mar-11	22-Feb-21	1,498	16,826.46	Fixed		12.2000	12.3000	99.7399	98.4820	100,000,000	
FB 1001010113	KE0000000179	26-Mar-11	22-Feb-21	1,498	16,826.46	Fixed		12.2000	12.3000				