

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE													October 22, 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 (%)	Value Traded (KES)	
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS ABOVE KES 50 MILLION													October 22, 2020
TWO YEAR BONDS													
FKD 10010101	KE000000932	26-Jan-15	25-Jan-17	95	31,120.85	Fixed		10.7515				101.3425	
FIVE YEAR BONDS													
FKD 10010101	KE0000003094	30-Mar-15	29-Nov-20	30	36,873.84	Fixed		13.8208				101.7881	
FKD 10010101	KE0000004546	25-Apr-15	18-Aug-21	179	19,544.26	Fixed		14.3340				111.2224	
FKD 10010101	KE0000001017	25-Apr-15	19-Jul-21	275	24,395.25	Fixed		13.0595				104.8415	
FKD 10010101	KE0000004616	26-May-15	20-Sep-21	301	23,451.05	Fixed		13.1128				109.8886	
FKD 10010101	KE0000007434	20-Aug-11	20-Aug-22	669	29,599.15	Fixed		12.4550				105.6726	
FKD 10010101	KE0000007784	23-Oct-11	17-Oct-22	729	29,712.35	Fixed		12.5175	9.2000	106.6748	105.8114	104.8415	300,000.00
FKD 10010101	KE0000009118	28-Mar-15	20-Mar-23	479	36,795.05	Fixed		12.2895				106.3951	
FKD 10010101	KE0000009547	24-Sep-15	18-Feb-24	1,215	65,882.22	Fixed		13.3648				103.8705	
FKD 10010101	KE0000001096	13-Mar-15	08-Mar-24	1,202	36,201.40	Fixed		10.8726				102.9495	
FKD 10010101	KE0000001106	16-Aug-15	08-Dec-24	1,509	45,012.85	Fixed		11.6503	9.5000	109.1495	106.9522	107.2895	400,000.00
FKD 10020101	KE0000009547	11-Mar-20	05-Mar-21	1,698	36,121.88	Fixed		11.6503				106.3245	
TEN YEAR BONDS													
FKD 10010101	KE0000002368	25-Jun-12	15-Jan-22	399	35,272.70	Fixed		12.7550				104.8118	
FKD 10010101	KE0000000632	01-Jul-11	18-Jun-23	879	36,458.20	Fixed		12.3170				106.8559	
FKD 10010101	KE0000000892	26-May-15	15-Sep-21	1,500	36,852.15	Fixed		12.1605				109.9724	
FKD 10010101	KE0000000329	29-Aug-15	17-Aug-23	1,105	18,308.45	Fixed		15.0305				119.7525	
FKD 10010101	KE0000001727	31-Jul-11	15-Jul-23	1,015	36,115.45	Fixed		12.9665				110.7075	
FKD 10010101	KE0000001762	27-Aug-11	14-Aug-23	1,495	40,864.65	Fixed		12.6865				106.1355	
FKD 10010101	KE0000000118	17-Oct-11	04-Dec-23	2,905	54,034.69	Fixed		12.9202				105.2229	
FKD 10010101	KE0000000853	24-Feb-11	12-Feb-23	1,015	35,454.02	Fixed		14.4385				109.2535	
FKD 10010101	KE0000000872	19-Apr-11	08-Apr-23	1,389	51,325.05	Fixed		12.3005				104.8115	
FKD 10010101	KE0000000878	19-Apr-11	08-Apr-23	1,315	45,003.05	Fixed		13.5175				106.3653	
FKD 10010101	KE0000000569	25-Nov-11	12-Nov-23	1,339	49,222.41	Fixed		12.2850				102.8864	
FIFTEEN YEAR BONDS													
FKD 10020101	KE10000001345	26-Mar-07	07-Mar-22	501	3,651.60	Fixed		14.5000				108.6952	
FKD 10020101	KE10000001352	25-Apr-07	06-Jun-22	592	32,692.60	Fixed		13.5000	8.9500	111.7934	106.7348	107.5310	500,000.00
FKD 10020101	KE10000001360	26-Mar-07	07-Nov-22	798	39,558.75	Fixed		14.5000				108.0094	
FKD 10020101	KE10000001428	18-Mar-07	13-Mar-23	872	34,789.80	Fixed		12.5000				106.3673	
FKD 10020101	KE10000001558	26-Mar-07	07-Dec-22	1,498	31,852.45	Fixed		14.5000				107.8617	
FKD 10020101	KE10000001550	29-Mar-11	15-Mar-23	1,405	27,693.00	Fixed		19.2500				104.1585	
FKD 10020101	KE10000001558	26-Mar-11	09-Dec-23	1,475	24,532.71	Fixed		15.0000	10.3500	97.8832	94.6534	94.6534	150,000.00
FKD 10020101	KE10000001675	24-Sep-11	06-Sep-23	2,439	48,937.50	Fixed		11.0000	10.8000	102.6799	100.9214	100.4142	200,000.00
FKD 10020101	KE10000001792	25-Jun-11	27-Feb-24	2,894	42,134.49	Fixed		12.2000				106.8215	
FKD 10020101	KE10000003808	29-Apr-11	10-Apr-28	2,727	39,476.00	Fixed		12.0000				102.4945	
FKD 10010101	KE10000001812	26-Mar-11	03-Mar-23	1,492	42,524.50	Fixed		12.0500	11.8000	110.6898	105.4757	102.4150	220,000.00
FKD 10020101	KE10000001872	26-Oct-11	05-Oct-23	1,729	29,054.25	Fixed		12.2500				102.8653	
FKD 10020101	KE10000001154	13-Mar-11	24-Apr-24	1,532	44,447.25	Fixed		12.7285				104.1451	
FKD 10020101	KE10000001328	29-Apr-11	10-Jul-24	1,509	50,552.05	Fixed		12.1450				103.2651	
FKD 10020101	KE10000001718	24-Feb-11	20-Feb-24	1,719	50,481.05	Fixed		12.7585				102.6565	
THIRTY YEAR BOND													
FKD 10080101	KE10000001493	30-Apr-08	05-Jan-24	2,793	38,148.10	Fixed		13.7500				112.866	
FKD 10010101	KE20000002179	30-Mar-11	03-Mar-31	1,887	33,822.07	Fixed		10.0000				89.8924	
FKD 10010101	KE20000002179	30-Mar-11	03-Mar-31	1,887	33,822.07	Fixed		10.0000				89.8924	
FKD 10010101	KE2000000543	26-Sep-11	01-Sep-28	1,793	12,761.20	Fixed		14.0000				104.3125	
FKD 10010101	KE20000001015	26-Mar-11	01-Mar-28	1,539	31,607.75	Fixed		13.2000				104.1885	
FKD 10010101	KE2000000085	30-Jul-11	02-Jul-28	1,495	36,109.25	Fixed		13.3000				103.0550	
FKD 10010101	KE2000000084	15-Apr-11	21-Mar-28	1,724	23,601.05	Fixed		12.8750				102.6305	
TWENTY FIVE YEAR BOND													
FKD 10010101	KE40000000388	28-Jun-11	28-Mar-35	5,311	20,192.02	Fixed		11.2500				97.8581	
FKD 10010101	KE50000000388	25-Jun-11	25-Mar-35	5,290	86,258.15	Fixed		13.5000	104.3006	99.5994	99.5994	450,000.00	
FKD 10010101	KE50000000445	25-Jun-11	25-Mar-35	5,290	86,258.15	Fixed		13.4000	13.5003	103.7033	99.2121	106.6935	100,000.00
FKD 10010101	KE50000000445	25-Jun-11	25-Mar-35	5,290	86,258.15	Fixed		13.4000	13.5000	103.5669	99.0748	106.6935	200,000.00
FKD 10010101	KE50000000445	25-Jun-11	25-Mar-35	5,290	86,258.15	Fixed		13.4000	13.4000	104.4430	99.9518	106.6935	200,000.00
THIRTY YEAR BOND													
SOB 10010101	KE20000002135	24-Feb-11	21-Jan-31	7,398	28,164.70	Fixed		12.0000				97.0160	
INFRASTRUCTURE BONDS													
IFB 10000101	KE40000001036	23-Feb-08	28-Feb-21	105	7,569.37	Fixed		12.5000				101.6396	
IFB 10000101	KE40000003204	07-Dec-08	22-Dec-21	398	5,388.33	Fixed		12.0000				101.6136	
IFB 10010101	KE20000002242	03-Oct-11	18-Sep-23	1,981	11,735.05	Fixed		12.0000				107.8921	
IFB 10010101	KE40000001130	30-Sep-11	15-Sep-23	1,789	27,852.35	Fixed		11.0000				102.0965	
IFB 10010101	KE40000001100	27-Oct-11	10-Oct-28	1,381	27,405.05	Fixed		11.0000				103.3268	
IFB 10010101	KE40000001010	14-Oct-11	05-Oct-28	1,492	29,119.05	Fixed		11.0000				101.2950	
IFB 10010101	KE40000001683	30-Mar-11	15-Mar-27	2,335	51,192.20	Fixed		11.0000				102.7488	
IFB 10010101	KE50000000454	17-Mar-11	17-Feb-28	1,893	36,301.35	Fixed		12.5000				107.5668	
IFB 10010101	KE50000000659	24-Oct-11	06-Oct-31	1,401	40,609.65	Fixed		12.0000				104.7142	
IFB 10010101	KE50000000659	27-Sep-11	12-Feb-28	1,895	36,301.35	Fixed		12.5000				107.5668	
IFB 10010101	KE50000007886	27-Nov-11	18-Nov-24	1,498	41,469.45	Fixed		12.0000				106.3530	
IFB 10010101	KE50000001053	29-Mar-11	10-Jun-31	1,493	41,184.80	Fixed		12.2000				106.4160	
IFB 10010101	KE50000001036	19-Mar-11	25-Oct-28	1,617	36,787.25	Fixed		12.9000				109.2951	
IFB 10010101	KE50000000730	25-Mar-11	27-Feb-24	1,523	16,628.65	Fixed		12.2000				102.5203	
IFB 10020101	KE50000004830	15-Apr-20	02-Apr-29	3,094	74,397.29	Fixed		10.8000	10.4000	102.0877	101.7995	101.1231	190,000.00
IFB 10020101	KE50000000653	03-Apr-20	25-Mar-29	2,041	19,275.45	Fixed		10.2000				101.9356	
IFB 10020101	KE50000000545	24-Apr-20	11-Aug-31	1,945	78,639.89	Fixed		10.9000	10.9000	101.9777	99.8339	100.2321	100,000.00
IFB 10020101	KE50000000545	24-Apr-20	11-Aug-31	1,945	78,639.89	Fixed		10.9000	10.9000	101.7392	99.8584	100.2321	335,000.00
IFB 10020101	KE50000000545	24-Apr-20	11-Aug-31	1,945	78,639.89	Fixed		10.9000	10.8500	101.9035	100.2117	100.2321	110,000.00
BONDS SELL-BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION													
FKD 10010101	KE00000000388	28-Jun-11	28-Mar-35	1,407	80,400.00	Fixed		12.8571	12.5000	104.3834	101.2758	102.0335	300,000.00
FKD 10010101	KE00000000878	19-Apr-11	08-Apr-23	1,315	45,003.05	Fixed		13.5175	11.2000	106.8614	99.8698	106.3653	5,100,000.00
FKD 10010101	KE000000005												
FKD 10010101	KE00000000878	19-Apr-11	08-Apr-23	1,315	45,003.05	Fixed		13.5175	11.2000	106.8614	99.8698	106.3653	5,100,000.00
FKD 10010101	KE000000005												
FKD 10010101	KE00000000878	19-Apr-11	08-Apr-23	1,315	45,003.05	Fixed		13.5175	11.2000	106.8614	99.8698	106.3653	5,100,000.00
FKD 10010101	KE000000005												
FKD 10010101	KE00000000878	19-Apr-11	08-Apr-23	1,315	45,003.05	Fixed		13.5175	11.2000	106.8614	99.8698	106.3653	5,100,000.00
FKD 10010101	KE000000005												
FKD 10010101	KE00000000878	19-Apr-11	08-Apr-23	1,315	45,003.05	Fixed		13.5175	11.2000	106.8614	99.8698	106.3653	5,100,000.00
FKD 10010101	KE000000005												
FKD 10010101	KE00000000878	19-Apr-11	08-Apr-23	1,315	45,003.05	Fixed		13.5175	11.2000	106.8614	99.8698	106.3653	5,100,000.00
FKD 10010101	KE000000005												
FKD 10010101	KE00000000878	19-Apr-11	08-Apr-23	1,315	45,003.05	Fixed		13.5175	11.2000	106.8614	99.8698	106.3653	5,100,000.00