

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE												September 25, 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												September 25, 2020
TWO YEAR BONDS												
FKD 1001010Y	KE000000932	28-Jan-19	25-Jan-21	152	31,120.85	Fixed		10.7515				101.9425
FIVE YEAR BONDS												
FKD 1001051Y	KE000000396	28-May-18	28-Nov-23	59	26,673.84	Fixed		13.8208				101.7981
FKD 1001061Y	KE000000466	25-Apr-18	18-Apr-21	208	19,544.20	Fixed		14.3480				104.7262
FKD 1001071Y	KE000000107	25-Jul-18	19-Jul-21	206	24,395.20	Fixed		13.0595				108.1585
FKD 1001081Y	KE000000416	26-Nov-18	20-Sep-21	369	23,651.05	Fixed	7.6500	106.2502	105.1988			105.1260
FKD 1001091Y	KE000000745	29-Aug-11	29-Aug-22	699	29,599.15	Fixed		12.4550				105.2018
FKD 1001101Y	KE000000784	23-Oct-11	17-Oct-22	759	29,712.35	Fixed		13.5170				106.1318
FKD 1001111Y	KE000000818	28-May-18	20-Mar-23	599	30,795.05	Fixed		12.2890				104.0262
FKD 1001121Y	KE000000947	25-Feb-18	18-Feb-24	1,242	65,369.00	Fixed		11.3048	10.3200	104.0714	103.0378	103.7214
FKD 1001131Y	KE000000994	25-Feb-18	18-Feb-24	1,242	65,369.00	Fixed		11.3048	10.1000	104.3773	103.3833	103.7214
FKD 1001141Y	KE000001096	13-Nov-18	8-May-24	1,519	38,401.40	Fixed		10.8724				101.8553
FKD 1001151Y	KE000001086	16-Nov-18	9-Sep-24	1,538	65,672.40	Fixed		11.4580				101.6581
FKD 1002001Y	KE000000947	11-May-20	5-May-25	1,693	30,121.88	Fixed		11.6970	10.1500	100.8538	100.4927	104.2522
TEN YEAR BONDS												
FKD 1001010Y	KE000001096	11-May-20	10-Oct-29	26	33,387.80	Fixed		9.3020				100.4611
FKD 1001020Y	KE000001096	25-Jul-18	18-Jan-24	498	36,473.26	Fixed		12.7098				104.8128
FKD 1001030Y	KE000000637	1-Jan-15	18-Jun-21	367	39,248.20	Fixed		12.3170				105.7295
FKD 1001040Y	KE000000880	29-May-18	15-Jan-24	1,507	36,652.15	Fixed		12.1590				105.0322
FKD 1001050Y	KE000000932	29-Aug-15	17-Apr-21	2,130	18,306.45	Fixed		13.0380				105.7250
FKD 1001060Y	KE000000727	31-Jul-11	19-Jul-27	3,078	36,174.40	Fixed		12.9680				110.2676
FKD 1001070Y	KE000000762	27-Apr-18	14-Apr-28	2,880	40,684.00	Fixed		12.6880				109.0370
FKD 1001080Y	KE000000918	17-Oct-18	4-Oct-28	2,880	54,034.08	Fixed		12.5020				107.1235
FKD 1001090Y	KE000000963	25-Feb-18	1-Feb-28	3,092	50,044.00	Fixed		12.4380				106.4545
FKD 1001100Y	KE000000987	19-Apr-18	2-Apr-29	3,111	51,305.00	Fixed		12.3000				104.8151
FKD 1001110Y	KE000000978	19-Apr-18	1-Feb-29	3,227	49,001.08	Fixed		11.5170				99.8714
FKD 1001120Y	KE000000968	25-Nov-18	12-Apr-29	3,370	69,222.41	Fixed		12.2800				103.5415
FIFTEEN YEAR BONDS												
FKD 1002001Y	KE000001045	26-Mar-20	7-Mar-32	529	3,654.60	Fixed		14.5000				100.0590
FKD 100200710Y	KE000001032	25-Jan-20	4-Jun-32	629	32,662.00	Fixed		11.5500				107.6688
FKD 1001010Y	KE000001096	28-May-18	7-Feb-24	773	36,558.36	Fixed		12.7098				105.7621
FKD 1001020Y	KE000001048	31-Mar-20	13-Mar-23	889	34,789.80	Fixed		12.0000				106.5875
FKD 1001030Y	KE000000396	28-May-18	1-Oct-23	1,473	31,862.25	Fixed		12.3500				107.8038
FKD 1001040Y	KE000001055	29-Mar-18	25-Mar-25	1,497	27,461.00	Fixed		12.2600				94.1197
FKD 1001050Y	KE000001035	29-Jul-18	8-Sep-24	1,569	18,631.00	Fixed		13.0000				96.8922
FKD 1001060Y	KE000001067	26-Jul-18	6-Sep-27	2,631	48,187.15	Fixed		13.0000				100.7582
FKD 1001070Y	KE000001030	29-Jul-18	7-Feb-28	2,881	42,138.45	Fixed		11.2500				99.2221
FKD 1001080Y	KE000000985	29-Jul-18	15-Apr-28	2,734	39,470.00	Fixed		12.0000				102.4945
FKD 1001090Y	KE000000912	29-Jul-18	9-May-29	2,489	49,254.80	Fixed		12.6500				105.4678
FKD 1001100Y	KE000000972	22-Oct-15	1-Oct-25	4,738	29,654.30	Fixed		12.2500				105.8885
FKD 1001110Y	KE000000930	28-Jul-18	3-Jun-28	4,854	80,400.00	Fixed		12.8570	10.3000	105.6817	103.5648	102.2121
FKD 1001120Y	KE000001138	13-Jun-18	9-Jun-28	4,859	41,447.36	Fixed		12.7480				103.8651
FKD 1001130Y	KE000001048	29-Jul-18	10-Jul-28	5,038	50,552.05	Fixed		12.3800				104.0846
FKD 1002001Y	KE000000728	29-Feb-20	3-Feb-33	3,248	5,191.25	Fixed		12.7580	12.4100	103.9964	102.2390	101.9998
TWENTY YEAR BOND												140,000.000
FKD 1002001Y	KE000001040	30-Jul-20	1-Jan-33	2,810	36,165.10	Fixed		13.7500				108.8018
FKD 1001010Y	KE000001078	29-May-11	8-May-21	3,874	8,460.80	Fixed		13.8000				98.8944
FKD 1001020Y	KE000000949	28-May-11	1-Feb-22	4,420	44,881.00	Fixed		12.0000				103.9780
FKD 1001030Y	KE000000954	28-May-11	1-Sep-26	5,800	12,701.20	Fixed		13.8000				102.1125
FKD 1001040Y	KE000000932	28-May-11	1-Mar-28	5,386	31,887.75	Fixed		13.2000				102.4468
FKD 1001050Y	KE000000955	29-Jul-18	1-Mar-28	4,492	19,446.65	Fixed		12.8750	105.8105	103.8347		102.1550
FKD 1001060Y	KE000000984	15-Apr-18	21-Mar-31	8,751	23,560.05	Fixed		12.8750				100.8850
THIRTY YEAR BOND												
FKD 1001010Y	KE000000989	28-Jun-18	28-May-43	5,398	20,192.00	Fixed		11.2500				97.8583
FKD 1001020Y	KE000000949	25-Jun-18	25-May-43	8,277	43,224.05	Fixed		11.4500				103.3792
INFRASTRUCTURE BONDS												92,8419
IFB 1000010Y	KE000000138	25-Feb-11	21-Jan-21	7,423	28,144.20	Fixed		12.0000				92.8419
FIVE YEAR BONDS												
IFB 1000010Y	KE000000138	25-Feb-20	8-Feb-21	136	7,669.27	Fixed		12.9000				101.8308
IFB 1000010Y	KE000000324	7-Oct-09	29-Nov-21	423	5,388.31	Fixed		12.0000				101.5128
IFB 1001010Y	KE000000242	3-Oct-11	18-Sep-21	1,888	11,726.88	Fixed		11.7500				107.2681
IFB 1001010Y	KE000000130	30-Nov-10	15-Sep-21	1,878	27,603.35	Fixed		11.0000				105.0586
IFB 1001010Y	KE000000110	27-Oct-10	13-Oct-28	2,308	27,469.95	Fixed		11.0000				104.0113
IFB 1001010Y	KE000000105	14-Nov-10	4-Oct-28	1,439	28,119.45	Fixed		11.0000				105.4502
IFB 1001010Y	KE000000183	29-May-18	18-Mar-27	2,880	51,182.20	Fixed		11.0000				102.4025
IFB 1001010Y	KE000000854	23-May-18	15-Mar-28	1,880	36,303.20	Fixed		11.0000				101.2061
IFB 1001010Y	KE000000869	24-Jul-18	8-Oct-31	4,838	46,609.65	Fixed		12.0000				107.4662
IFB 1001010Y	KE000000869	27-Jul-18	17-Feb-28	3,092	44,330.40	Fixed		12.0000				111.6234
IFB 1001010Y	KE000000788	27-Jul-18	18-Feb-28	1,435	41,448.46	Fixed		12.5000				107.4662
IFB 1001010Y	KE000000893	29-Jun-18	19-Jun-28	4,490	41,184.46	Fixed		11.2500	108.8018	107.5412		105.0000
IFB 1001020Y	KE000000919	19-Nov-18	25-Oct-38	6,604	36,787.20	Fixed		11.9500				103.8466
IFB 1001020Y	KE000000700	29-Nov-18	22-Feb-24	1,500	18,608.00	Fixed		12.2000				102.8290
IFB 1001010Y	KE000000954	26-Oct-15	8-Oct-26	5,497	71,638.25	Fixed		11.7500				102.9278
IFB 1002001Y	KE000000830	15-Apr-20	2-Apr-29	3,111	36,010.13	Fixed		10.8500				101.8101
IFB 1002001Y	KE000000863	3-Apr-20	25-Mar-28	2,098	19,275.46	Fixed		9.8000	104.5308	102.2893		94.0500
IFB 1002001Y	KE000000863	3-Apr-20	25-Mar-28	2,098	19,275.46	Fixed		10.2000	9.7000	104.8722	101.8527	100.9000
IFB 1002010Y	KE000000845	26-Aug-20	11-Aug-31	3,872	78,639.89	Fixed		10.9000	102.8508	102.2478		92.0000
IFB 1002010Y	KE000000845	26-Aug-20	11-Aug-31	3,872	78,639.89	Fixed		11.0000	102.4108	99.4528		92.0000
IFB 1002010Y	KE000000845	26-Aug-20	11-Aug-31	3,872	78,639.89	Fixed		10.9000	10.9000	101.4704	101.5847	100.0000
BONDS SELL/BUY BACK TRANSACTIONS												
FKD 1002010Y	KE000000845	26-Aug-20	11-Aug-31	3,872	78,639.89	Fixed		10.9000	10.9000	101.4704	101.5847	100.0000
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION												
FKD 1001010Y	KE000000148	31-Mar-20	13-Mar-23	889	34,789.80	Fixed		12.9000	8.6870	108.4108	106.0518	108.8076
FKD 1001020Y	KE000001096	28-May-18	7-Feb-24	773	36,558.36	Fixed		13.8000	11.6024	95.0202	89.2818	110.0000
FKD 1001030Y	KE000000637	1-Jan-15	18-Jun-21	367	39,248.20	Fixed		12.3170	8.7942	109.2783	106.0488	105.7295
FKD 1001040Y	KE000000466	25-Apr-18	18-Apr-21	208	19,544.20	Fixed		14.3480	8.4984	105.9219	103.7262	2.8000
FKD 1001050Y	KE000000107	25-Jul-18	19-Jul-21	206	24,395.20	Fixed		13.0595	8.6995	105.7887	103.0545	100.0000
FKD 1001060Y	KE000000745	29-Aug-11	29-Aug-22	699	29,599.15	Fixed		12.4550	10.5702	112.2801	101.1338	105.0270
FKD 1001070Y	KE000000784	23-Oct-11	17-Oct-22	759	29,712.35	Fixed		13.5170	10.8657	105.1188	103.7452	100