

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE											December 7, 2020	
Issue No.	ISIN Code	Issue Date	Maturity Date	Days to Maturity	Outstanding Value in millions	Coupon Rate	Traded Yield (%)	Dirty Price (%)	Clean Price (%)	Previous Price (%)	Total Value Traded (KSh)	
<b>GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS ABOVE KES 50 MILLION</b>												
<b>TWO YEAR BONDS</b>												
KES10000932		26-Jan-17	25-Jan-21	493	31,120.65	Fixed	10.7510				101.3423	
<b>FIVE YEAR BONDS</b>												
KES10000464		25-Apr-16	19-Apr-21	191	19,544.25	Fixed	14.3784				111.3234	
KES10000107		25-Jul-15	19-Jul-21	224	24,395.30	Fixed	14.0900				104.8443	
KES10000036		26-Aug-15	20-Sep-21	254	25,011.05	Fixed	13.1120				104.9899	
KES10000324		29-Aug-15	22-Feb-22	625	29,891.15	Fixed	14.4950				105.1226	
KES10000724		27-Oct-11	17-Oct-22	679	30,712.10	Fixed	12.5170				106.3038	
KES10000018		29-Mar-11	29-Mar-21	633	30,795.69	Fixed	12.2990				105.9566	
KES10000947		25-Feb-11	19-Feb-24	1,149	45,092.22	Fixed	11.3040				104.9036	
KES10000396		13-Mar-11	26-Sep-24	1,249	39,391.40	Fixed	13.0720				103.8906	
KES10000376		16-Oct-11	09-Oct-24	1,463	45,012.00	Fixed	11.4920				104.7247	
KES10000947		11-Mar-20	03-Mar-25	1,610	30,121.81	Fixed	11.9670				106.6560	
<b>TEN YEAR BONDS</b>												
KES10000238		25-Jul-11	13-Jan-22	593	35,273.70	Fixed	12.7350	8.7300	111.6124	105.5292	104.8118	
KES10000607		07-Jul-11	18-Jun-22	694	29,248.20	Fixed	12.2120				106.1510	
KES10000880		25-Aug-11	15-Jan-24	1,134	36,852.15	Fixed	11.1900				106.0432	
KES10000332		29-Jul-11	17-Aug-24	3,079	18,396.45	Fixed	13.0780				116.7620	
KES10000732		31-Jul-11	19-Jul-27	3,078	36,174.40	Fixed	14.9660				110.0714	
KES10000876		17-Aug-11	14-Sep-24	2,897	49,361.09	Fixed	13.0890				107.2697	
KES10000928		17-Oct-11	04-Oct-24	2,879	45,054.09	Fixed	12.9500				106.7229	
KES10000663		25-Feb-11	12-Feb-24	2,989	55,048.00	Fixed	12.4380				106.3038	
KES10000987		15-Apr-11	04-Apr-24	3,038	51,300.00	Fixed	12.3000				105.9151	
KES10000479		19-Aug-11	09-Aug-24	3,194	45,005.00	Fixed	11.5170				104.3623	
KES10000669		29-Mar-11	19-Mar-24	3,292	49,322.41	Fixed	12.2800				106.0303	
<b>FIFTEEN YEAR BONDS</b>												
KES10000245		29-Aug-07	31-Mar-22	495	3,651.69	Fixed	14.5080				106.9490	
KES10000192		25-Jun-07	26-Jun-22	598	32,692.60	Fixed	13.0000				107.6871	
KES10000130		24-Aug-07	07-Dec-22	700	32,959.10	Fixed	12.5000				106.9596	
KES10000148		31-Mar-07	13-Mar-23	826	34,799.80	Fixed	12.9000				106.8707	
KES10000134		29-Jul-05	07-Oct-24	1,400	31,852.45	Fixed	12.5000				107.8024	
KES10000126		29-Aug-05	29-Aug-25	1,404	27,691.00	Fixed	13.0000				107.9142	
KES10000158		25-Apr-11	08-Oct-21	1,827	24,532.21	Fixed	13.0000				96.4272	
KES10000187		24-May-11	06-Sep-27	2,494	49,807.20	Fixed	13.0000				104.9314	
KES10000376		25-Feb-11	07-Feb-28	2,478	49,198.45	Fixed	11.2500				104.4974	
KES10000392		23-May-11	07-Mar-24	2,499	49,198.45	Fixed	11.1000	106.0398	106.4713	104.5128	209,000.000	
KES10000382		23-May-11	09-Mar-24	4,538	49,254.600	Fixed	14.6500	101.0387	100.5822	104.4752	169,000.000	
KES10000388		28-Jun-11	08-Feb-24	4,498	49,254.600	Fixed	14.6500	101.0387	100.5822	104.4752	169,000.000	
KES10000430		28-Jun-11	08-Jun-24	4,281	49,800.000	Fixed	14.9570				106.5813	
KES10000114		13-Mar-11	24-Sep-24	4,896	42,647.20	Fixed	12.7480				104.6997	
KES10000138		29-Jul-11	25-Jul-24	4,893	50,494.81	Fixed	12.3490				104.9020	
KES10000718		25-Feb-20	05-Feb-25	5,173	50,883.00	Fixed	12.7580				102.3948	
<b>THIRTY YEAR BONDS</b>												
KES10000149		30-Jul-05	09-Jun-23	2,237	38,145.10	Fixed	13.7500				112.8666	
KES10000178		30-Mar-11	04-Mar-23	3,987	33,822.72	Fixed	13.0000				99.9055	
KES10000275		26-Aug-11	01-Feb-22	4,387	44,951.00	Fixed	12.0000				104.6150	
KES10000102		27-Feb-11	27-Feb-22	5,187	51,781.20	Fixed	13.7500				103.1816	
KES10000325		26-Mar-11	01-Mar-28	6,203	59,079.28	Fixed	13.2000	13.2486	102.1099	99.3138	94.9402	
KES10000300		30-Mar-11	01-Mar-28	6,200	59,079.28	Fixed	13.2000	13.2486	102.1099	99.3138	94.9402	
KES10000655		30-Mar-11	01-Mar-28	6,419	56,109.20	Fixed	13.3000	103.7228	99.9493	98.8772	90.0000	
KES10000684		15-Apr-11	21-Mar-27	6,478	23,960.00	Fixed	12.8720				102.8306	
<b>SEVENTY FIVE YEAR BOND</b>												
KES10000388		28-Aug-11	28-Mar-26	5,895	20,192.50	Fixed	11.2500				97.8583	
KES10000684		28-Jun-11	28-May-47	8,204	86,258.15	Fixed	13.4000	105.6728	98.6324	102.5400	209,000.000	
<b>THIRTY YEAR BOND</b>												
KES100002135		28-Feb-11	21-Jan-21	7,390	26,146.70	Fixed	12.0000				94.5511	
<b>INFRASTRUCTURE BONDS</b>												
KES10000136		23-Feb-08	08-Feb-21	63	7,868.27	Fixed	12.5000				101.8308	
KES10000104		21-Oct-08	23-Oct-21	269	4,388.44	Fixed	13.0000				101.5228	
KES10000242		03-Oct-11	18-Sep-23	1,015	11,739.50	Fixed	12.0000				107.6923	
KES10000130		30-Sep-11	15-Sep-24	1,743	27,005.35	Fixed	11.0000				102.8110	
KES10000109		27-Oct-11	10-Oct-24	2,105	27,045.65	Fixed	11.0000				103.2917	
KES10000120		14-Oct-11	10-Oct-24	1,456	25,119.50	Fixed	11.0000				102.9923	
KES10000163		23-Aug-11	12-Aug-24	2,389	41,192.20	Fixed	11.5000				102.7496	
KES10000684		23-Aug-11	12-Aug-24	1,417	36,303.20	Fixed	12.5000				100.9560	
KES10000171		24-Jul-11	09-Jul-24	3,895	49,003.81	Fixed	12.0000				104.5923	
KES10000980		27-Feb-11	13-Feb-29	2,389	14,330.40	Fixed	12.5000				107.1392	
KES10000788		27-Feb-11	18-Feb-24	1,442	41,469.40	Fixed	12.0000				106.7348	
KES10000603		26-Jul-11	10-Aug-23	4,417	41,186.00	Fixed	12.9000				105.6247	
KES10000109		19-Mar-11	25-Oct-28	6,511	36,787.20	Fixed	11.9000				103.6247	
KES10000796		25-Mar-11	22-Feb-24	4,477	16,404.40	Fixed	12.2000				103.9913	
KES10000564		28-Oct-11	08-Oct-26	4,418	71,028.00	Fixed	11.7500				101.7467	
KES10000610		15-Apr-11	26-Apr-29	3,038	74,397.28	Fixed	12.8000				101.0890	
KES10000663		25-Jul-11	25-Aug-29	1,995	19,478.40	Fixed	13.0000				100.9446	
KES10000345		24-Aug-20	11-Aug-21	3,899	78,639.89	Fixed	10.9000	103.8928	100.7249	100.9612	83,000.000	
<b>BONDS-SELL/BUY BACK TRANSACTIONS</b>												
<b>GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION</b>												
KES10000208		25-Jul-11	13-Jan-22	593	35,273.70	Fixed	12.7350	8.8000	111.4728	105.3648	104.8118	
KES10000607		07-Jul-11	18-Jun-22	694	29,248.20	Fixed	12.2120	12.4690	101.7544	101.2678	104.8118	
KES10000880		25-Aug-11	15-Jan-24	1,134	36,852.00	Fixed	11.1900	11.8800	111.0788	106.3811	110.0000	
KES10000332		29-Jul-11	17-Aug-24	3,079	18,396.45	Fixed	13.0780	11.8800	111.0788	106.3811	110.0000	
KES10000732		31-Jul-11	19-Jul-27	3,078	36,174.40	Fixed	14.9660	12.0000	103.8720	98.1485	104.8118	
KES10000876		17-Aug-11	14-Sep-24	2,897	49,361.09	Fixed	13.0890	10.9500	102.9520	98.0000	104.8118	
KES10000928		17-Oct-11	04-Oct-24	2,879	45,054.09	Fixed	12.9500	10.9500	102.9520	98.0000	104.8118	
KES10000663		25-Feb-11	12-Feb-24	2,989	55,048.00	Fixed	12.4380	11.2000	103.0938	99.0000	104.8118	
KES10000987		15-Apr-11	04-Apr-24	3,038	51,300.00	Fixed	12.3000	10.9500	102.9520	98.0000	104.8118	
KES10000479		19-Aug-11	09-Aug-24	3,194	45,005.00	Fixed	11.5170	11.0000	102.9520	98.0000	104.8118	
KES10000669		29-Mar-11	19-Mar-24	3,292	49,322.41	Fixed	12.2800	11.0000	102.9520	98.0000	104.8118	
<b>FIFTEEN YEAR BONDS</b>												
KES10000245		29-Aug-07	31-Mar-22	495	3,651.69	Fixed	14.5080				106.9490	
KES10000192		25-Jun-07	26-Jun-22	598	32,692.60	Fixed	13.0000				107.6871	
KES10000130		24-Aug-07	07-Dec-22	700	32,959.10	Fixed	12.5000				106.9596	
KES10000148		31-Mar-07	13-Mar-23	826	34,799.80	Fixed	12.9000				106.8707	
KES10000134		29-Jul-05	07-Oct-24	1,400	31,852.45	Fixed	12.5000				107.8024	
KES10000126		29-Aug-05	29-Aug-25	1,404	27,691.00	Fixed	13.0000				107.9142	
KES10000158		25-Apr-11	08-Oct-21	1,827	24,532.21	Fixed	13.0000				96.4272	
KES10000187		24-May-11	06-Sep-27	2,494	49,807.20	Fixed	13.0000				104.9314	
KES10000376		25-Feb-11	07-Feb-28	2,478	49,198.45	Fixed	11.2500				104.4974	
KES10000392		23-May-11	07-Mar-24	2,499	49,198.45	Fixed	11.1000	106.0398	106.4713	104.5128	209,000.000	
KES10000382		23-May-11	09-Mar-24	4,538	49,254.600	Fixed	14.6500	101.0387	100.5822	104.4752	169,000.000	
KES10000388		28-Jun-11	08-Feb-24	4,498	49							