

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE											December 22, 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)	
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS ABOVE KES 50 MILLION												
TWO YEAR BONDS												
FXD 10010100	KE000000932	28-Jan-17	25-Jan-21	34	31,120.65	Fixed	10.7510				107,3425	
FIVE YEAR BONDS												
FXD 10010101	KE000000944	25-Apr-15	18-Apr-21	118	18,544.25	Fixed	14.3268				107,0724	
FXD 10010102	KE000000957	25-Jul-15	18-Jul-21	209	24,395.30	Fixed	14.0090				104,8443	
FXD 10010103	KE000000969	26-Aug-15	20-Sep-21	272	23,001.05	Fixed	13.1120				104,8995	
FXD 10010104	KE000000984	28-Aug-15	22-Aug-21	609	29,692.15	Fixed	12.4662				105,1225	
FXD 10010105	KE000000994	27-Oct-11	17-Oct-21	664	30,712.10	Fixed	12.5170				106,3028	
FXD 10010106	KE000001018	28-Mar-16	28-Mar-21	193	30,705.65	Fixed	12.2990				105,0000	
FXD 10010107	KE000000947	25-Feb-15	18-Feb-21	1154	45,092.22	Fixed	11.3048	8.6000	108.1235	108.3969	105,3887	
FXD 10010108	KE000000957	25-Feb-15	18-Feb-21	1154	45,092.22	Fixed	11.3048	8.9000	107.7461	103.6673	105,3987	
FXD 10010109	KE000001096	13-Mar-18	08-Mar-24	1,231	38,401.40	Fixed	10.8720				103,4290	
FXD 10010110	KE000001096	13-Mar-18	08-Mar-24	1,485	45,072.00	Fixed	11.4950				103,6220	
FXD 10010111	KE000000947	11-May-15	05-May-21	1,695	39,127.88	Fixed	11.6920	10.6000	106.6154	103.8320	102,6220	
TEN YEAR BONDS												
FXD 10010101	KE000000938	25-Jul-12	15-Jan-22	538	35,272.70	Fixed	12.7550				106,9068	
FXD 10010102	KE000000937	01-Mar-11	18-Jun-21	909	38,248.20	Fixed	12.3270				106,1112	
FXD 10010103	KE000000892	26-Mar-11	15-Jun-21	1,133	38,852.15	Fixed	12.3080				106,4248	
FXD 10010104	KE000000939	29-Aug-15	17-Aug-21	2,084	18,398.45	Fixed	10.0300				118,7325	
FXD 10010105	KE000001007	31-Jul-11	15-Jul-21	3,025	38,175.40	Fixed	12.9660				110,0170	
FXD 10010106	KE000000972	27-Aug-11	14-Aug-21	2,792	40,944.60	Fixed	12.6960				107,2607	
FXD 10010107	KE000000978	17-Feb-11	04-Dec-21	2,904	54,038.49	Fixed	12.2020	11.6000	104.8908	105.6058	105,1451	
FXD 10010108	KE000000983	24-Feb-11	14-Feb-21	2,874	54,054.00	Fixed	12.2000				105,1271	
FXD 10010109	KE000000987	19-Apr-11	28-Apr-21	3,023	51,320.00	Fixed	12.3000	11.4000	106.0289	103.8277	105,3036	
FXD 10010110	KE000000987	19-Apr-11	28-Apr-21	3,023	51,320.00	Fixed	12.3000	11.7000	105.6289	102.8267	105,3036	
FXD 10010111	KE000000879	19-Aug-11	08-Aug-21	3,139	45,000.00	Fixed	11.5120				104,3963	
FXD 10010112	KE000000959	29-Nov-10	12-Nov-21	3,247	48,222.41	Fixed	12.2900				106,0441	
FIFTEEN YEAR BONDS												
FXD 10010101	KE000001045	26-Mar-01	01-Mar-22	485	3,454.60	Fixed	14.5000				108,0392	
FXD 10010102	KE000001032	25-Jul-01	01-Jul-22	531	32,450.40	Fixed	13.9000				109,7364	
FXD 10010103	KE000001040	26-Aug-01	07-Aug-22	485	32,568.10	Fixed	12.5000				108,8668	
FXD 10010104	KE000001011	26-Aug-01	07-Aug-22	811	34,789.80	Fixed	12.5000				109,1551	
FXD 10010105	KE000001036	26-Aug-01	07-Oct-24	1,332	31,852.45	Fixed	12.5000				109,7035	
FXD 10010106	KE000001036	26-Aug-01	07-Oct-24	1,332	31,852.45	Fixed	12.5000				109,7035	
FXD 10010107	KE000001058	25-Apr-11	08-Dec-21	1,875	24,832.21	Fixed	13.0000	10.5000	84.3078	84.1088	84.2010	
FXD 10010108	KE000001058	25-Apr-11	08-Dec-21	2,428	48,801.40	Fixed	11.0000				108,8214	
FXD 10010109	KE000001039	25-Feb-11	07-Feb-21	2,603	42,138.45	Fixed	11.2000				106,4674	
FXD 10010110	KE000001030	29-Mar-11	10-Apr-21	2,695	46,130.00	Fixed	12.0000				107,4814	
FXD 10010111	KE000001042	29-Mar-11	09-Mar-21	4,411	49,424.60	Fixed	11.8000	106.4984	105.4538	105.4538	150,0000	
FXD 10010112	KE000001027	22-Oct-11	03-Oct-21	4,886	29,946.50	Fixed	12.7500				106,8890	
FXD 10010113	KE000001043	26-Aug-11	05-Aug-21	4,766	40,400.00	Fixed	12.2000	110.7378	105.5602	105.5602	300,0000	
FXD 10010114	KE000001104	13-Mar-11	24-Apr-24	4,871	24,447.20	Fixed	12.7480				94,5151	
FXD 10010115	KE000001128	29-Apr-11	10-Apr-21	4,348	42,349.00	Fixed	12.2000				107,1705	
FXD 10010116	KE000000718	25-Feb-01	05-Feb-31	5,158	50,883.00	Fixed	12.7500				102,8428	
TWENTY YEAR BOND												
FXD 10010201	KE000001049	30-Jul-01	05-Jun-22	2,722	38,145.10	Fixed	14.7500				89,9474	
FXD 10010202	KE000001078	29-Mar-01	01-Jul-22	2,788	27,277.10	Fixed	13.2000				89,2023	
FXD 10010203	KE000000994	26-Nov-11	07-Feb-22	4,332	44,461.05	Fixed	12.0000				104,6150	
FXD 10010204	KE000000944	26-Aug-11	01-Sep-22	5,722	12,701.20	Fixed	14.0000				104,3125	
FXD 10010205	KE000001035	26-Aug-11	01-Sep-22	6,273	56,479.20	Fixed	13.2000	103.2835	80.9472	100.4528	250,0000	
FXD 10010206	KE000000985	30-Jul-11	05-Jul-21	4,404	56,109.20	Fixed	13.2000	13.1000	106.6195	100.6495	104,6700	
FXD 10010207	KE000000985	30-Jul-11	05-Jul-21	4,404	56,109.20	Fixed	13.2000	13.0000	105.6275	100.6495	104,6700	
FXD 10010208	KE000000984	15-Apr-11	21-Mar-21	6,663	25,065.05	Fixed	12.8720				107,3038	
TWENTY FIVE YEAR BOND												
FXD 10010301	KE000001088	28-Jul-01	28-Mar-23	5,270	20,192.00	Fixed	11.2500				87,8581	
FXD 10010302	KE000001064	26-Aug-11	22-May-21	8,189	66,258.15	Fixed	13.4000	13.0000	99.3341	99.2973	200,0000	
FXD 10010303	KE000001064	26-Aug-11	22-May-21	8,189	66,258.15	Fixed	13.4000	13.6000	99.8933	99.2973	200,0000	
FXD 10010304	KE000001064	26-Aug-11	22-May-21	8,189	66,258.15	Fixed	13.4000	13.3000	100.1770	100.1482	107,3073	
FXD 10010305	KE000001064	26-Aug-11	22-May-21	8,189	66,258.15	Fixed	13.4000	13.2000	100.3895	100.2039	107,3073	
FXD 10010306	KE000001064	26-Aug-11	22-May-21	8,189	66,258.15	Fixed	13.4000	13.1000	100.1339	100.1521	107,3073	
FXD 10010307	KE000001064	26-Aug-11	22-May-21	8,189	66,258.15	Fixed	13.4000	13.0000	100.8007	100.7271	107,3073	
THIRTY YEAR BOND												
FXD 10010401	KE000002135	28-Feb-11	21-Jan-31	7,335	28,144.70	Fixed	12.0000				84,9518	
INFRASTRUCTURE BONDS												
IFB 1000010201	KE000000116	23-Feb-04	08-Feb-21	48	7,469.37	Fixed	12.9000				101,6308	
IFB 1000010202	KE000000204	07-Oct-05	22-Sep-21	305	4,389.31	Fixed	12.0000				101,3126	
IFB 1001010201	KE000000242	03-Oct-11	18-Sep-21	1,900	12,735.00	Fixed	13.0000				101,3126	
IFB 1001010202	KE000000310	30-Mar-11	15-Sep-21	1,278	27,805.30	Fixed	11.0000				101,9963	
IFB 1001010203	KE000000109	27-Feb-11	12-Sep-21	1,238	27,805.30	Fixed	11.0000				101,9963	
IFB 1001010204	KE000000140	16-Dec-11	02-Dec-24	1,441	25,119.25	Fixed	11.0000	10.0000	102.9263	102.4760	100,0000	
IFB 1001010205	KE000000183	30-Mar-11	15-Mar-21	2,274	51,100.20	Fixed	11.0000				102,7499	
IFB 1001010206	KE000000183	30-Mar-11	15-Mar-21	1,602	46,400.00	Fixed	11.0000				102,7499	
IFB 1001010207	KE000000969	24-Oct-11	06-Oct-21	3,940	45,029.05	Fixed	12.0000	10.7500	107.5840	105.4741	105,4564	
IFB 1001010208	KE000000986	27-Feb-11	12-Feb-21	2,974	14,300.00	Fixed	12.0000				105,1295	
IFB 1001010209	KE000000788	27-Feb-11	18-Feb-24	1,437	41,449.40	Fixed	12.8000				106,7544	
IFB 1001010210	KE000000989	29-Jul-11	10-Jun-21	4,402	41,184.80	Fixed	12.8000	10.8500	114.8471	100.7647	106,0000	
IFB 1001010211	KE000001038	18-Mar-11	11-Oct-21	8,516	36,787.20	Fixed	11.9500				101,9780	
IFB 1001010212	KE000000786	25-Apr-11	20-Apr-21	8,462	18,800.00	Fixed	12.2000				101,9005	
IFB 1001010213	KE000000541	26-Oct-11	08-Oct-21	5,403	71,008.05	Fixed	11.7500	11.0000	106.7304	104.7304	104,2226	
IFB 1001010214	KE000000541	26-Oct-11	08-Oct-21	5,403	71,008.05	Fixed	11.7500	11.0000	106.7307	104.7307	130,0000	
IFB 10020001	KE000000910	15-Apr-11	03-Apr-21	3,023	74,397.20	Fixed	13.4000	13.3000	100.3995	102.4141	102,1600	
IFB 10020002	KE000000983	03-Apr-01	25-May-21	1,980	19,275.48	Fixed	10.2000				104,9256	
IFB 10020003	KE000000945	26-Aug-11	11-Aug-21	3,884	78,439.88	Fixed	10.8000	10.6000	105.1390	101.5498	101,2700	
IFB 10020004	KE000000945	26-Aug-11	11-Aug-21	3,884	78,439.88	Fixed	10.8000	10.7000	105.6278	101.2700	100,0000	
IFB 10020005	KE000000945	26-Aug-11	11-Aug-21	3,884	78,439.88	Fixed	10.8000	10.7000	104.6017	101.0123	101,2700	
IFB 10020006	KE000000945	26-Aug-11	11-Aug-21	3,884	78,439.88	Fixed	10.8000	10.7000	104.6017	101.0123	100,0000	
BONDS SELL/BUY BACK TRANSACTIONS												
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION												
FXD 10010101	KE000000944	25-Apr-15	18-Apr-21	118	18,544.25	Fixed	14.3268				107,0724	
FXD 10010102	KE000000957	25-Jul-15	18-Jul-21	209	24,395.30	Fixed	14.0090				104,8443	
FXD 100												