

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE												August 21, 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 (KES)	
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS ABOVE KES 50 MILLION													August 21, 2020
TWO YEAR BONDS													
FND 1001015V	KE000000932	28-Jan-19	25-Jan-21	157	31,120.85	Fixed		10.7515				101.8991	
FIVE YEAR BONDS													
FND 1001016V	KE000000934	28-Jan-19	28-Nov-23	26	36,473.84	Fixed		13.8208				101.8187	
FND 1001016V	KE000000946	25-Apr-18	18-Apr-21	241	19,544.20	Fixed		14.3340				104.2445	
FND 1001016V	KE000000107	25-Apr-18	19-Jul-21	133	24,395.35	Fixed		13.0595				108.1985	
FND 1001016V	KE000000646	26-Sep-18	20-Sep-21	369	23,451.05	Fixed		13.1280				109.1240	
FND 1001016V	KE000000734	29-Aug-17	22-Aug-22	731	29,599.15	Fixed		12.4550	8.618	111.8593	107.4287	100,000.000	
FND 1001016V	KE000000918	28-Mar-18	20-Mar-23	361	36,795.05	Fixed		12.2895	9.0692	112.3884	107.2873	108.4477	100,000.000
FND 1001016V	KE000000942	29-Sep-18	19-Feb-24	1,577	46,569.50	Fixed		12.5648				103.0443	
FND 1001016V	KE000000106	13-Mar-18	8-Mar-24	1,504	36,201.40	Fixed		10.8726				104.7127	
FND 1001016V	KE000000106	16-Jun-18	8-Jun-21	1,571	45,012.65	Fixed		11.4560				103.8626	
FND 1002010V	KE000000947	11-May-20	5-May-21	178	30,127.84	Fixed		11.6870				104.2326	
TEN YEAR BONDS													
FND 1001010V	KE000000198	1-Nov-10	10-Oct-20	58	33,387.90	Fixed		9.3073	6.3000	102.6964	100.4617	100.9278	140,000.000
FND 1001010V	KE000000358	25-Apr-11	13-Jun-24	661	36,473.20	Fixed		12.7590				104.5184	
FND 1001010V	KE000000807	1-Mar-11	19-Jun-21	1,809	36,448.28	Fixed		14.3178				108.7545	
FND 1001010V	KE000000880	25-Mar-15	15-Sep-24	1,242	36,862.15	Fixed		14.1800				105.7405	
FND 1001010V	KE000000329	29-Aug-10	17-Aug-21	1,187	18,108.45	Fixed		13.0780				118.7325	
FND 1001010V	KE000000192	31-Jul-11	19-Jul-21	1,078	36,174.45	Fixed		12.9660				100.0070	
FND 1001010V	KE000000192	27-Aug-11	14-Aug-21	2,315	45,584.60	Fixed		12.6886				100.0276	
FND 1001010V	KE000000016	11-Oct-11	8-Oct-21	1,007	54,434.49	Fixed		12.5658				109.8545	
FND 1001010V	KE000000063	25-Feb-11	14-Feb-21	1,887	52,044.00	Fixed		12.4380				100.0074	
FND 1001010V	KE000000678	16-Apr-11	8-Apr-21	1,348	51,330.00	Fixed		12.3000				100.8151	
FND 1001010V	KE000000659	25-Nov-10	12-Nov-21	1,319	49,222.41	Fixed		12.2800				104.1311	
FIFTEEN YEAR BONDS													
FND 1002015V	KE000000145	20-Mar-12	7-Mar-22	363	3,454.60	Fixed		14.5000				100.4935	
FND 1002015V	KE000000180	25-Apr-12	4-Jun-22	694	32,460.40	Fixed		13.9000	8.3500	111.1416	106.3871	100.8955	200,000.000
FND 1002015V	KE000000180	29-Apr-12	7-May-22	694	32,468.10	Fixed		14.5000				100.6956	
FND 1002015V	KE000000180	29-Apr-12	7-May-22	694	32,739.30	Fixed		13.9000				100.7280	
FND 1002015V	KE000000188	26-Oct-10	7-Oct-24	1,508	31,652.45	Fixed		12.5000				107.8320	
FND 1002015V	KE000000188	26-Oct-10	7-Oct-24	1,508	31,652.45	Fixed		12.5000				107.8320	
FND 1002015V	KE000000188	26-Oct-10	7-Oct-24	1,508	31,652.45	Fixed		12.5000				107.8320	
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