

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE													August 27, 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 (Ksh)	
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS ABOVE KES 50 MILLION													August 27, 2020
TWO YEAR BONDS													
FED 100101070	KE0000000321	26-Jan-18	26-Jan-21	151	31,120.85	Fixed	10.7510				101.8951		
FIVE YEAR BONDS													
FED 100101070	KE0000000306	30-Nov-15	29-Nov-20	88	30,873.85	Fixed	13.8208				102.6187		
FED 100101070	KE0000000464	29-Apr-18	18-Apr-21	238	18,544.20	Fixed	14.2486				104.2545		
FED 100101070	KE0000000107	29-Jul-11	19-Jul-21	209	24,105.35	Fixed	14.8095				106.1988		
FED 100101070	KE0000000426	26-Mar-18	20-Mar-21	389	23,051.05	Fixed	13.1150				106.7340		
FED 100101070	KE0000000154	29-Jul-11	20-Jul-21	239	29,599.15	Fixed	12.4059				105.7343		
FED 100101070	KE0000000764	23-Oct-11	17-Oct-20	281	20,714.10	Fixed	12.8178				107.6287		
FED 100101070	KE0000000418	26-Mar-18	20-Mar-21	389	30,795.38	Fixed	12.2098				106.5005		
FED 100101070	KE0000000947	25-Feb-18	18-Feb-24	1,271	65,569.50	Fixed	11.3040				103.7863		
FED 100101070	KE0000000106	13-Mar-11	8-Mar-24	1,588	38,401.40	Fixed	10.8720				101.6887		
FED 100101070	KE0000000786	16-Oct-11	9-Oct-24	1,585	65,612.40	Fixed	11.6080				106.1972		
FED 100201070	KE0000000847	11-May-20	5-May-25	1,712	30,121.88	Fixed	11.6870				104.0253		
TEN YEAR BONDS													
FED 100101070	KE0000000186	14-Nov-11	18-Oct-20	13	33,987.00	Fixed	9.3070				100.4617		
FED 100101070	KE0000000396	29-Jul-11	15-Jul-20	697	36,273.50	Fixed	9.7260				100.8126		
FED 100101070	KE0000000697	14-Jul-11	18-Jun-20	1,008	36,488.20	Fixed	10.2710				100.7543		
FED 100101070	KE0000000891	25-Mar-11	19-Mar-20	1,208	36,462.10	Fixed	10.1080				100.1603		
FED 100101070	KE0000000320	29-Jul-11	17-Jul-20	2,051	18,306.45	Fixed	10.0300				118.7265		
FED 100101070	KE0000000747	31-Jul-17	18-Jul-27	3,079	35,176.40	Fixed	12.9680				107.6288		
FED 100101070	KE0000000762	27-Aug-11	14-Aug-20	2,809	60,884.60	Fixed	10.8880				105.0520		
FED 100101070	KE0000000216	17-Oct-11	4-Oct-20	3,021	54,034.49	Fixed	12.0200				106.8178		
FED 100101070	KE0000000863	24-Feb-11	19-Feb-20	3,091	55,494.00	Fixed	14.4380				105.0074		
FED 100101070	KE0000000887	19-Apr-11	4-Apr-20	3,140	51,325.00	Fixed	12.3500				100.3151		
FED 100101070	KE0000000879	19-Apr-11	8-Apr-20	3,206	60,003.00	Fixed	11.5170	11.6000	99.8927	99.3363	500.0000	500.0000	
FED 100101070	KE0000000669	25-Nov-11	12-Nov-21	3,364	69,222.41	Fixed	12.2800	11.4000	108.0773	108.0061	103.1800	74.0000	
FIFTEEN YEAR BONDS													
FED 1002071330	KE1000000136	26-Mar-07	7-Mar-22	107	3,654.00	Fixed	14.5000				100.0092		
FED 1002071330	KE1000000132	26-Mar-07	8-Jan-22	888	32,662.00	Fixed	13.5000				108.3071		
FED 1002071330	KE1000000180	26-Mar-07	7-Feb-22	861	30,606.10	Fixed	14.8000				100.0096		
FED 1002071330	KE1000000148	26-Oct-07	13-Mar-22	1,592	31,852.40	Fixed	13.5000				102.0030		
FED 100101070	KE0000000150	26-Mar-11	18-Mar-25	1,624	27,631.40	Fixed	13.3000				107.7389		
FED 100101070	KE0000000149	26-Mar-11	8-Mar-25	1,639	13,511.10	Fixed	13.3000				107.4671		
FED 100101070	KE0000000375	24-Mar-11	8-Sep-27	2,886	48,837.10	Fixed	11.0000	11.0000	108.7203	99.7583	100.2684	400.0000	
FED 100101070	KE0000000786	24-Feb-11	2-Feb-20	2,220	45,138.45	Fixed	12.5000				99.0241		
FED 100101070	KE0000000809	29-Apr-11	10-Apr-20	2,789	39,924.00	Fixed	12.0000				102.4945		
FED 100101070	KE0000000812	29-Apr-11	10-Apr-20	4,408	49,254.00	Fixed	12.0000				109.4075		
FED 100101070	KE0000000879	22-Oct-11	5-Oct-20	4,785	29,664.30	Fixed	12.7500				105.6695		
FED 100101070	KE0000000830	29-Jul-11	19-Jul-20	4,893	80,405.00	Fixed	12.0000	12.0000	108.7148	108.6198	100.4500	200.0000	
FED 100101070	KE0000000154	13-Mar-11	24-Apr-18	4,888	42,447.40	Fixed	12.7480				100.0021		
FED 100101070	KE0000000138	26-Jul-11	15-Jul-18	5,085	40,652.40	Fixed	12.7480				100.0009		
FED 1002071330	KE0000000718	25-Feb-07	5-Feb-18	5,275	5,191.25	Fixed	12.7500				104.4196		
TWENTY YEAR BOND													
FED 1002082020	KE1000000189	30-Jul-08	5-Jun-28	2,839	38,165.10	Fixed	13.7500				108.8118		
FED 100101070	KE0000000718	25-Feb-07	5-Feb-18	2,838	5,191.25	Fixed	12.7500				104.4196		
FED 100101070	KE0000000396	29-Nov-11	17-Nov-20	4,449	44,961.05	Fixed	12.0000				102.5678		
FED 100101070	KE0000000464	26-Mar-11	1-Sep-20	4,865	12,761.20	Fixed	14.0000				106.2125		
FED 100101070	KE0000000148	26-Mar-11	13-Mar-20	8,306	31,487.10	Fixed	13.3000				102.6480		
FED 100101070	KE0000000850	26-Jul-11	5-Jul-18	5,821	15,466.05	Fixed	13.2000	13.7200	108.4100	103.2989	102.4757	500.0000	
FED 100101070	KE0000000149	14-Mar-11	71-Mar-25	7,701	75,991.00	Fixed	12.7500				104.1175		
THIRTY YEAR BOND													
FED 100101070	KE0000000389	26-Jul-11	28-Mar-31	5,387	20,182.50	Fixed	11.2500				97.8583		
FED 100101070	KE0000000849	25-Jun-11	25-May-43	8,306	43,224.05	Fixed	13.4000	12.9300	105.8079	103.3762	105.1440	100.0000	
INFRASTRUCTURE BONDS													
FB 100081070	KE0000000136	23-Feb-08	8-Feb-21	165	7,869.37	Fixed	12.5000				101.6308		
FB 100081070	KE0000000304	7-Oct-08	22-Nov-21	451	5,388.33	Fixed	12.0000				101.5126		
FB 100111070	KE0000000242	3-Oct-11	18-Sep-21	1,117	11,728.00	Fixed	12.0000				107.8811		
FB 100111070	KE0000000130	30-Sep-11	15-Sep-21	1,485	27,462.10	Fixed	11.0000				105.1930		
FB 100111070	KE0000000110	27-Oct-11	12-Oct-20	2,237	27,465.95	Fixed	11.0000				104.0173		
FB 100111070	KE0000000130	14-Oct-11	15-Sep-20	1,808	25,119.25	Fixed	11.0000				105.0077		
FB 100111070	KE0000000854	23-Mar-11	13-Mar-20	1,719	36,303.40	Fixed	12.5000				102.0075		
FB 100111070	KE0000000869	24-Oct-11	8-Oct-21	4,887	46,029.60	Fixed	12.0000				105.4627		
FB 100111070	KE0000000891	27-Feb-11	17-Feb-20	2,001	14,330.40	Fixed	12.0000				111.6258		
FB 100111070	KE0000000784	27-Feb-11	18-Feb-24	1,584	41,449.48	Fixed	12.5000				108.0418		
FB 100111070	KE0000000830	29-Jul-11	19-Jul-20	4,519	41,184.40	Fixed	12.0000				110.0788		
FB 100111070	KE0000000109	19-Mar-11	20-Oct-18	6,433	38,787.40	Fixed	11.9500				106.6728		
FB 100111070	KE0000000786	25-Mar-11	27-Feb-20	4,579	18,634.40	Fixed	12.0000				109.7661		
FB 100111070	KE0000000544	26-Oct-11	8-Oct-18	5,529	71,608.00	Fixed	11.7500				103.0878		
FB 1002081110	KE0000000830	15-Apr-11	2-Apr-20	3,140	38,010.13	Fixed	10.8500				102.0582		
FB 1002081110	KE0000000853	3-Jul-08	25-Mar-21	2,087	19,275.46	Fixed	10.2000	10.2000	102.4953	99.3684	101.3272	450.0000	
FB 1002081110	KE0000000545	26-Aug-01	11-Aug-31	4,001	78,839.89	Fixed	13.2000	11.2000	98.5102	98.4504	100.4330	199.5000	
FB 1002081110	KE0000000545	26-Aug-01	11-Aug-31	4,001	78,839.89	Fixed	13.2000	11.3000	97.9803	97.9803	100.4330	100.0000	
FB 1002081110	KE0000000545	26-Aug-01	11-Aug-31	4,001	78,839.89	Fixed	13.2000	11.2500	98.5208	98.4330	100.4330	100.0000	
FB 1002081110	KE0000000545	26-Aug-01	11-Aug-31	4,001	78,839.89	Fixed	13.2000	10.4500	102.5415	102.4712	100.4330	218.0000	
FB 1002081110	KE0000000718	11-Jul-07	7-Sep-20	11	801.38	Fixed	13.0000	10.0000	104.6706	100.2000	100.0000	299.100	
BONDS SELL/BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION													
FED 100101070	KE0000000189	30-Jul-08	5-Jun-28	2,839	38,165.10	Fixed	13.7500	11.3363	114.9562	112.2368	105.8918	2,800.000	
FED 100101070	KE0000000130	30-Sep-11	15-Sep-21	1,485	27,462.10	Fixed	12.0000	9.7969	108.1421	103.5245	103.7338	2,200.000	
FED 100101070	KE0000000130	30-Sep-11	15-Sep-21	1,485	27,462.10	Fixed	12.0000	10.1802	108.8679	103.6684	105.7681	4,400.000	
FED 100101070	KE0000000242	31-Jul-11	18-Jul-27	3,078	36,114.60	Fixed	12.9680	10.0300	115.4307	114.2718	107.8088	2,000.000	
FED 100101070	KE0000000762	27-Aug-11	14-Aug-20	2,809	60,884.60	Fixed	11.0000	11.3300	107.1095	107.0089	105.0520	8,000.000	
FED 100101070	KE0000000808	29-Apr-11	10-Apr-20	2,789	39,924.00	Fixed	12.0000	11.6600	101.9015	101.8548	102.4945	1,000.000	
FED 100101070	KE0000000850	30-Jul-11	5-Jul-18	5,821	15,466.05	Fixed	12.0000	11.6600	101.9015	101.8548	102.4945	1,000.000	
FED 100101070	KE0000000891	25-Mar-11	19-Mar-20	1,208	36,462.10	Fixed	10.1080				100.1603		
FED 100101070	KE0000000320	29-Jul-11	17-Jul-20	2,051	18,306.45	Fixed	10.0300				118.7265		
FED 100101070	KE0000000747	31-Jul-17	18-Jul-27	3,079	35,176.40	Fixed	12.9680				107.6288		
FED 100101070	KE0000000762	27-Aug-11	14-Aug-20	2,809	60,884.60	Fixed	10.8880				105.0520		
FED 100101070	KE0000000216	17-Oct-11	4-Oct-20	3,021	54,034.49	Fixed	12.0200				106.8178		
FED 100101070	KE0000000863	24-Feb-11	19-Feb-20	3,091	55,494.00	Fixed	14.4380				105.0074		
FED 100101070	KE0000000887	19-Apr-11	4-Apr-20	3,140	51,325.00	Fixed	12.3500				100.3151		
FED 100101070	KE0000000879	19-Apr-11	8-Apr-20	3,206	60,003.00	Fixed	11.5170	11.6000	99.8927	99.3363	500.0000	500.0000	
FED 100101070	KE0000000669	25-Nov-11	12-Nov-21	3,364	69,222.41	Fixed	12.2800	11.4000	108.0773	108.0061	103.1800	74.0000	
FED 100101070	KE0000000375	24-Mar-11	8-Sep-27	2,886	48,								