

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE												August 28, 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												August 28, 2020
TWO YEAR BONDS												
FND 1001010Y	KE000000932	28-Jan-19	25-Jan-21	150	31,120.85	Fixed		10.7510				101.8591
FIVE YEAR BONDS												
FND 1001015Y	KE000000306	30-May-18	29-Nov-23	87	36,873.84	Fixed		13.0200	6.2798	106.3911	101.7591	100.8187
FND 1001016Y	KE000000466	25-Apr-18	18-Apr-21	234	19,544.20	Fixed		14.3340				104.8245
FND 1001017Y	KE000000107	25-Apr-18	19-Jul-21	305	24,395.35	Fixed		13.0590				108.1968
FND 1001018Y	KE000000446	26-May-18	20-Sep-21	369	23,651.05	Fixed		13.1120				109.7260
FND 1001019Y	KE000000734	20-Aug-11	20-Aug-22	729	29,599.15	Fixed		12.4650	9.2500	109.8933	109.7383	109.7342
FND 1001020Y	KE000000784	23-Oct-11	17-Oct-22	789	29,712.35	Fixed		12.5170				107.4307
FND 1001019Y	KE000000918	28-Mar-18	20-Mar-21	559	36,795.05	Fixed		12.2890				108.0260
FND 1001018Y	KE000000962	29-May-18	18-Feb-21	1,270	46,369.55	Fixed		13.2640				103.7645
FND 1001018Y	KE000000106	13-Mar-18	6-Mar-24	1,347	36,401.40	Fixed		10.8720	10.1000	109.5888	109.3034	103.8467
FND 1001018Y	KE000000106	13-Mar-18	6-Oct-21	1,964	45,014.60	Fixed		11.4900				104.1787
FND 1002010Y	KE000000947	11-May-20	5-May-21	1,711	36,127.88	Fixed		11.6970				109.3261
TEN YEAR BONDS												
FND 1001010Y	KE1000001996	1-Nov-10	10-Oct-20	52	33,397.90	Fixed		9.3070				109.8617
FND 1001010Y	KE2000000358	25-Apr-11	13-Jun-24	854	36,473.20	Fixed		12.7590				104.4818
FND 1001010Y	KE2000008817	1-Mar-11	16-Jun-21	1,605	36,448.20	Fixed		12.1710	10.0000	107.8396	106.9815	109.7545
FND 1001010Y	KE2000008880	25-May-15	15-Sep-24	1,205	36,862.15	Fixed		14.1800				109.7405
FND 1001010Y	KE2000000329	28-Aug-11	17-Aug-21	1,180	18,108.45	Fixed		13.0780				118.7525
FND 1001010Y	KE2000001282	31-Jul-11	19-Jul-21	1,079	36,174.45	Fixed		12.9660				107.4896
FND 1001010Y	KE2000000762	27-Aug-11	14-Aug-21	2,308	45,584.60	Fixed		12.6880				109.0175
FND 1001010Y	KE2000000916	17-Oct-11	6-Oct-21	1,000	54,428.49	Fixed		12.5680				109.8115
FND 1001010Y	KE2000000963	25-Feb-11	14-Feb-21	1,000	54,044.00	Fixed		12.4380				109.0274
FND 1001010Y	KE2000009872	19-Jul-11	7-Aug-21	1,139	51,330.90	Fixed		12.3000				109.8151
FND 1001010Y	KE2000008879	19-Aug-11	8-Aug-21	1,205	45,003.05	Fixed		11.5170				99.8363
FND 1001010Y	KE2000009559	25-Nov-10	12-Nov-21	1,303	49,222.41	Fixed		12.2900				104.9061
FIFTEEN YEAR BONDS												
FND 1002010Y	KE1000001345	26-Mar-12	7-Mar-22	599	3,654.60	Fixed		14.5000				109.0492
FND 1002010Y	KE1000001350	25-Apr-12	4-Apr-22	607	32,490.60	Fixed		13.6000				109.3971
FND 1002010Y	KE1000001360	26-Apr-12	7-Mar-22	801	34,958.10	Fixed		14.5000				109.0492
FND 1002010Y	KE1000001365	26-Apr-12	7-Mar-22	801	34,799.30	Fixed		13.6000				109.3971
FND 1002010Y	KE2000001336	26-Oct-10	7-Oct-24	1,501	31,852.45	Fixed		12.2000				107.8030
FND 1002010Y	KE2000001338	26-Apr-11	8-Sep-23	1,508	22,855.20	Fixed		13.6000				109.7206
FND 1002010Y	KE2000001358	26-Apr-11	8-Sep-23	1,508	13,613.10	Fixed		9.0000				96.4873
FND 1002010Y	KE2000001370	25-May-11	6-Sep-21	2,005	48,807.10	Fixed		11.0000	11.0000	106.7338	99.7889	96.7501
FND 1002010Y	KE2000001376	26-May-11	7-Feb-21	2,192	46,158.45	Fixed		12.2000				109.7261
FND 1002010Y	KE2000001399	29-Jul-11	10-Jul-21	2,792	39,936.00	Fixed		12.0000				104.4945
FND 1002010Y	KE2000001402	29-Mar-11	3-Mar-21	4,017	49,254.45	Fixed		12.6000				109.4575
FND 1002010Y	KE2000001420	22-Oct-11	5-Oct-21	4,784	29,846.50	Fixed		12.7500				103.8061
FND 1002010Y	KE2000001430	26-Jul-11	5-Mar-21	4,896	40,000.00	Fixed		12.8570				109.6176
FND 1002010Y	KE2000001454	13-Mar-11	24-Apr-21	4,887	42,447.30	Fixed		12.7480				103.9021
FND 1002010Y	KE2000001458	26-Jul-11	15-Jul-21	5,094	49,452.45	Fixed		12.3000				109.0509
FND 1002010Y	KE2000001718	25-Feb-21	5-Feb-23	5,274	5,191.25	Fixed		12.7500				104.4196
TWENTY YEAR BONDS												
FND 1002010Y	KE1000001480	30-Jun-11	5-Jun-23	2,818	36,145.10	Fixed		13.7500				108.8118
FND 1001010Y	KE2000002176	30-Mar-11	5-May-21	3,802	8,901.85	Fixed		10.0000				87.9503
FND 1001010Y	KE2000002384	26-Jul-11	12-Jul-21	4,498	41,481.45	Fixed		12.8000				109.7561
FND 1001010Y	KE2000002385	26-Jul-11	1-Sep-21	3,846	12,761.20	Fixed		14.0000				104.1125
FND 1001010Y	KE2000002395	30-Jul-11	5-Jul-21	4,520	15,646.05	Fixed		12.2000				109.4466
FND 1001010Y	KE2000002652	30-Jul-11	5-Jul-21	4,520	31,887.10	Fixed		12.2000				109.4466
FND 1001010Y	KE2000002694	15-Apr-11	27-Apr-21	5,779	23,660.05	Fixed		12.4770				104.1125
TWENTY FIVE YEAR BOND												
FND 1001010Y	KE2000003089	26-Jul-11	28-Jul-21	5,366	26,102.50	Fixed		11.2000				97.8980
FND 1001010Y	KE2000003640	25-Jun-18	25-May-23	8,305	43,224.05	Fixed		13.4000				103.3782
THIRTY YEAR BOND												
SDL 1001010Y	KE2000002135	28-Feb-11	21-Jun-21	7,451	28,144.70	Fixed		12.0000				92.8181
INFRASTRUCTURE BONDS												
IFB 1000010Y	KE4000000106	23-Feb-08	4-Feb-21	764	7,669.37	Fixed		12.9000				101.6306
IFB 1000010Y	KE4000000204	7-Oct-08	22-Nov-21	451	5,389.33	Fixed		12.0000				101.5158
IFB 1001010Y	KE2000002242	3-Oct-11	18-Sep-21	1,118	11,725.50	Fixed		12.0000				107.6921
IFB 1001010Y	KE4000000130	30-Mar-10	15-Sep-21	1,494	27,125.35	Fixed		12.0000				109.7161
IFB 1001010Y	KE4000000130	27-Oct-11	15-Oct-28	2,238	27,965.05	Fixed		11.0000				104.0113
IFB 1001010Y	KE2000000101	14-Oct-11	7-Oct-21	1,587	35,119.35	Fixed		11.0000				101.8077
IFB 1001010Y	KE2000000163	30-Mar-11	10-Mar-21	2,386	51,182.25	Fixed		11.0000				109.4502
IFB 1001010Y	KE2000000654	23-Mar-11	10-Mar-21	1,718	36,303.25	Fixed		12.0000				107.3975
IFB 1001010Y	KE2000000693	26-Oct-11	11-Mar-21	4,096	46,420.45	Fixed		12.0000				109.4627
IFB 1001010Y	KE2000000763	27-Feb-11	10-Feb-21	3,086	14,320.40	Fixed		12.5000				113.6726
IFB 1001010Y	KE2000000786	27-Jul-11	12-Feb-21	1,543	41,448.46	Fixed		12.5000				109.8418
IFB 1001010Y	KE2000000933	29-Mar-11	10-Jun-21	4,518	41,184.80	Fixed		11.5000				110.0274
IFB 1001010Y	KE2000000938	19-Mar-11	25-Oct-21	6,512	36,787.45	Fixed		11.5000				109.6176
IFB 1001010Y	KE2000000970	25-Mar-11	22-Feb-24	6,579	16,628.05	Fixed		12.2000				109.7463
IFB 1001010Y	KE2000000954	26-Oct-11	8-Oct-21	5,519	11,726.00	Fixed		11.7500	11.4500	105.8899	101.9194	103.0770
IFB 1002010Y	KE2000000940	15-Oct-10	25-Oct-21	1,119	36,010.13	Fixed		12.0000				102.9332
IFB 1002010Y	KE2000000953	3-Jun-20	25-Mar-26	2,096	18,275.46	Fixed		10.2000				99.8664
IFB 1002010Y	KE2000000955	26-Aug-20	11-Aug-21	4,000	78,439.89	Fixed		10.9000	10.9400	109.0269	101.9271	98.4204
IFB 1002010Y	KE2000000955	26-Aug-20	11-Aug-21	4,000	78,439.89	Fixed		10.9000	11.0000	98.8021	98.8903	98.4204
IFB 1002010Y	KE2000000955	26-Aug-20	11-Aug-21	4,000	78,439.89	Fixed		10.9000	11.1000	98.9613	98.4204	1,479,800.000
IFB 1002010Y	KE2000000955	26-Aug-20	11-Aug-21	4,000	78,439.89	Fixed		10.9000	11.2000	98.5397	98.4789	98.4204
IFB 1002010Y	KE2000000955	26-Aug-20	11-Aug-21	4,000	78,439.89	Fixed		10.9000	11.2000	98.5397	98.4789	98.4204
IFB 1002010Y	KE2000000955	26-Aug-20	11-Aug-21	4,000	78,439.89	Fixed		10.9000	11.2000	98.5397	98.4789	98.4204
IFB 1002010Y	KE2000000955	26-Aug-20	11-Aug-21	4,000	78,439.89	Fixed		10.9000	11.2000	98.5397	98.4789	98.4204
IFB 1002010Y	KE2000000955	26-Aug-20	11-Aug-21	4,000	78,439.89	Fixed		10.9000	11.2000	98.5397	98.4789	98.4204
IFB 1002010Y	KE2000000955	26-Aug-20	11-Aug-21	4,000	78,439.89	Fixed		10.9000	11.2000	98.5397	98.4789	98.4204
IFB 1002010Y	KE2000000955	26-Aug-20	11-Aug-21	4,000	78,439.89	Fixed		10.9000	11.2000	98.5397	98.4789	98.4204
IFB 1002010Y	KE2000000955	26-Aug-20	11-Aug-21	4,000	78,439.89	Fixed		10.9000	11.2000	98.5397	98.4789	98.4204
IFB 1002010Y	KE2000000955	26-Aug-20	11-Aug-21	4,000	78,439.89	Fixed		10.9000	11.2000	98.5397	98.4789	98.4204
IFB 1002010Y	KE2000000955	26-Aug-20	11-Aug-21	4,000	78,439.89	Fixed		10.9000	11.2000	98.5397	98.4789	98.4204
IFB 1002010Y	KE2000000955	26-Aug-20	11-Aug-21	4,000	78,439.89	Fixed		10.9000	11.2000	98.5397	98.4789	98.4204
IFB 1002010Y	KE2000000955	26-Aug-20	11-Aug-21	4,000	78,439.89	Fixed		10.9000	11.2000	98.5397	98.4789	98.4204
IFB 1002010Y	KE2000000955	26-Aug-20	11-Aug-21	4,000	78,439.89	Fixed		10.9000	11.2000	98.5397	98.4789	98.4204
IFB 1002010Y	KE2000000955	26-Aug-20	11-Aug-21	4,000	78,439.89	Fixed		10.9000	11.2000	98.5397	98.4789	98.4204
IFB 1002010Y	KE2000000955	26-Aug-20	11-Aug-21	4,000	78,439.89	Fixed		10.9000	11.2000	98.5397	98.4789	98.4204
IFB 1002010Y	KE2000000955	26-Aug-20	11-Aug-21	4,000	78,439.89	Fixed		10.9000	11.2000	98.5397	98.4789	98.4204
IFB 1002010Y	KE2000000955	26-Aug-20	11-Aug-21	4,000	78,439.89	Fixed		10.9000	11.2000	98.5397	98.4789	98.