

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE													July 15, 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													July 16, 2020
TWO YEAR BONDS													
FND 120115K1	KE000000932	28-Jan-15	25-Jan-17	194	31,120.85	Fixed	10.7515					107.3542	
FIVE YEAR BONDS													
FND 120115 K1	KE000000394	30-Mar-15	29-Feb-20	171	36,673.84	Fixed	13.8208					100.6187	
FND 120116 K1	KE000000456	25-Apr-16	18-Apr-21	278	19,544.26	Fixed	14.3346					104.3245	
FND 120116 K2	KE000000107	25-Apr-16	19-Jul-21	365	24,395.35	Fixed	13.0595					105.0741	
FND 120116 K3	KE000000446	26-Mar-16	20-Sep-21	431	23,651.05	Fixed	13.1128					105.7261	
FND 120117 K1	KE000000234	29-Aug-17	22-Aug-22	288	29,599.15	Fixed	12.4552					105.2624	
FND 120117 K2	KE000000784	23-Oct-17	17-Oct-22	369	29,712.35	Fixed	12.5173					111.2803	
FND 120118 K1	KE000000018	28-Mar-18	20-Mar-23	379	36,795.05	Fixed	12.2895					108.3034	
FND 120118 K2	KE000000562	29-Sep-18	19-Feb-23	1,734	66,359.35	Fixed	12.3648					105.3513	
FND 120118 K3	KE000000106	13-Mar-18	8-Mar-24	1,381	36,401.40	Fixed	10.6726					94.1844	
FND 120119 K1	KE000000136	16-Jun-19	8-Oct-24	1,808	45,012.65	Fixed	11.6563					107.8827	
FND 120201 K1	KE000000547	11-May-20	5-May-25	1,750	29,771.77	Fixed	11.6870					100.8265	
TEN YEAR BONDS													
FND 12010101	Re-opened	KE100000198	1-Nov-10	15-Oct-21	26	33,387.90	Fixed	9.3073				100.3707	
FND 12010102	Re-opened	KE200000238	25-Apr-11	15-Jun-24	699	36,473.20	Fixed	12.7590				104.8118	
FND 12010103	Re-opened	KE200000807	1-Mar-11	16-Jun-24	1,689	38,448.28	Fixed	12.1718				104.7278	
FND 12010104	Re-opened	KE000000880	25-Mar-11	15-Jun-24	1,279	36,852.15	Fixed	12.1805				105.7405	
FND 12010105		KE000000329	29-Aug-11	17-Aug-26	2,224	18,108.45	Fixed	13.0391				118.7325	
FND 12011001		KE000000182	31-Jul-11	19-Jul-27	3,078	36,174.45	Fixed	12.8665				105.8570	
FND 12011002		KE000000762	27-Aug-11	14-Aug-28	2,392	40,581.65	Fixed	12.6886				105.0275	
FND 12011003		KE000000016	17-Oct-11	8-Oct-28	3,094	36,307.35	Fixed	12.5658				107.0586	
FND 12011004		KE000000363	23-Feb-11	12-Feb-29	1,314	32,044.05	Fixed	12.4388	11.7500	108.4861	103.8338	102.9544	
FND 12011005		KE000000872	19-Apr-11	2-Apr-29	1,310	31,325.00	Fixed	12.3006				102.8151	
FND 12011006		KE000000569	29-Nov-11	12-Feb-29	3,407	69,222.44	Fixed	12.2805	11.7500	104.6668	102.8863	107.8352	
FND 12011007		KE000000569	29-Nov-11	12-Feb-29	3,407	69,222.44	Fixed	12.2805	11.6508	103.4998	103.7793	101.8324	
FND 12011008		KE000000569	29-Nov-11	12-Feb-29	3,407	69,222.44	Fixed	12.2805	11.6508	103.4998	103.7793	101.8324	
FIFTEEN YEAR BONDS													
FND 12010101	Re-opened	KE1000001345	26-Mar-11	7-Mar-22	603	3,654.60	Fixed	14.5000				108.0313	
FND 1202071501		KE1000001352	25-Jun-11	6-Jun-24	891	32,662.60	Fixed	13.5000				106.1111	
FND 1202071502	Re-opened	KE1000001360	26-Mar-11	7-Mar-24	885	32,658.10	Fixed	12.5000				105.0556	
FND 1202081501		KE1000001428	31-Mar-12	28-Mar-25	871	34,789.35	Fixed	13.5000				107.0555	
FND 1202081502		KE0000001584	26-Mar-12	7-Oct-26	1,545	31,652.45	Fixed	12.5000				104.8658	
FND 1202010101		KE0000001585	29-Mar-12	29-Mar-27	1,889	27,443.35	Fixed	12.5000				104.7255	
FND 1202010102	Re-opened	KE0000001588	26-Mar-11	8-Oct-26	1,572	32,000	Fixed	13.0000				93.4936	
FND 1202010103		KE000000875	26-Mar-12	29-Mar-27	2,638	48,807.10	Fixed	13.0000				107.2741	
FND 1202010104	Re-opened	KE0000001700	25-Feb-11	7-Feb-28	2,703	42,138.45	Fixed	11.2500				99.7221	
FND 1202010105		KE0000002068	29-Mar-12	29-Mar-27	2,438	39,475.65	Fixed	12.5000				102.9445	
FND 1202010106		KE000000812	28-Mar-11	9-Mar-31	4,481	49,554.60	Fixed	12.6500	12.2000	103.8741	103.2017	108.0000	
FND 1202010107		KE0000002068	29-Mar-12	29-Mar-27	2,438	39,475.65	Fixed	12.5000				102.9445	
FND 1202010108		KE000000810	29-Mar-11	8-Jun-31	4,328	50,546.60	Fixed	12.8570				103.8474	
FND 1202010109		KE0000001124	13-Jun-11	13-Jun-31	5,481	54,447.35	Fixed	12.7488				102.9037	
FND 1202010110		KE0000001125	29-Jul-11	30-Jul-34	5,108	56,552.35	Fixed	12.3400				102.7755	
TWENTY YEAR BONDS													
FND 1202020101	Re-opened	KE1000002140	30-Jul-01	1-Jun-29	2,882	36,145.10	Fixed	12.7500				108.8118	
FND 1201100201	Re-opened	KE0000002178	30-Mar-11	9-Mar-21	3,496	9,805.80	Fixed	10.0000				87.1653	
FND 1201100202	Re-opened	KE0000002184	28-Mar-11	1-Feb-21	4,482	44,581.05	Fixed	12.0000				99.8454	
FND 1201100203	Re-opened	KE0000002184	28-Mar-11	1-Feb-21	4,482	44,581.05	Fixed	12.0000				99.8454	
FND 1201100204	Re-opened	KE0000002184	28-Mar-11	1-Feb-21	4,482	44,581.05	Fixed	12.0000				99.8454	
FND 1201100205	Re-opened	KE0000002184	28-Mar-11	1-Feb-21	4,482	44,581.05	Fixed	12.0000				99.8454	
FND 1201100206	Re-opened	KE0000002184	28-Mar-11	1-Feb-21	4,482	44,581.05	Fixed	12.0000				99.8454	
FND 1201100207	Re-opened	KE0000002184	28-Mar-11	1-Feb-21	4,482	44,581.05	Fixed	12.0000				99.8454	
FND 1201100208	Re-opened	KE0000002184	28-Mar-11	1-Feb-21	4,482	44,581.05	Fixed	12.0000				99.8454	
FND 1201100209	Re-opened	KE0000002184	28-Mar-11	1-Feb-21	4,482	44,581.05	Fixed	12.0000				99.8454	
FND 1201100210	Re-opened	KE0000002184	28-Mar-11	1-Feb-21	4,482	44,581.05	Fixed	12.0000				99.8454	
FND 1201100211	Re-opened	KE0000002184	28-Mar-11	1-Feb-21	4,482	44,581.05	Fixed	12.0000				99.8454	
FND 1201100212	Re-opened	KE0000002184	28-Mar-11	1-Feb-21	4,482	44,581.05	Fixed	12.0000				99.8454	
FND 1201100213	Re-opened	KE0000002184	28-Mar-11	1-Feb-21	4,482	44,581.05	Fixed	12.0000				99.8454	
FND 1201100214	Re-opened	KE0000002184	28-Mar-11	1-Feb-21	4,482	44,581.05	Fixed	12.0000				99.8454	
FND 1201100215	Re-opened	KE0000002184	28-Mar-11	1-Feb-21	4,482	44,581.05	Fixed	12.0000				99.8454	
FND 1201100216	Re-opened	KE0000002184	28-Mar-11	1-Feb-21	4,482	44,581.05	Fixed	12.0000				99.8454	
FND 1201100217	Re-opened	KE0000002184	28-Mar-11	1-Feb-21	4,482	44,581.05	Fixed	12.0000				99.8454	
FND 1201100218	Re-opened	KE0000002184	28-Mar-11	1-Feb-21	4,482	44,581.05	Fixed	12.0000				99.8454	
FND 1201100219	Re-opened	KE0000002184	28-Mar-11	1-Feb-21	4,482	44,581.05	Fixed	12.0000				99.8454	
FND 1201100220	Re-opened	KE0000002184	28-Mar-11	1-Feb-21	4,482	44,581.05	Fixed	12.0000				99.8454	
FND 1201100221	Re-opened	KE0000002184	28-Mar-11	1-Feb-21	4,482	44,581.05	Fixed	12.0000				99.8454	
FND 1201100222	Re-opened	KE0000002184	28-Mar-11	1-Feb-21	4,482	44,581.05	Fixed	12.0000				99.8454	
FND 1201100223	Re-opened	KE0000002184	28-Mar-11	1-Feb-21	4,482	44,581.05	Fixed	12.0000				99.8454	
FND 1201100224	Re-opened	KE0000002184	28-Mar-11	1-Feb-21	4,482	44,581.05	Fixed	12.0000				99.8454	
FND 1201100225	Re-opened	KE0000002184	28-Mar-11	1-Feb-21	4,482	44,581.05	Fixed	12.0000				99.8454	
FND 1201100226	Re-opened	KE0000002184	28-Mar-11	1-Feb-21	4,482	44,581.05	Fixed	12.0000				99.8454	
FND 1201100227	Re-opened	KE0000002184	28-Mar-11	1-Feb-21	4,482	44,581.05	Fixed	12.0000				99.8454	
FND 1201100228	Re-opened	KE0000002184	28-Mar-11	1-Feb-21	4,482	44,581.05	Fixed	12.0000				99.8454	
FND 1201100229	Re-opened	KE0000002184	28-Mar-11	1-Feb-21	4,482	44,581.05	Fixed	12.0000				99.8454	
FND 1201100230	Re-opened	KE0000002184	28-Mar-11	1-Feb-21	4,482	44,581.05	Fixed	12.0000				99.8454	
FND 1201100231	Re-opened	KE0000002184	28-Mar-11	1-Feb-21	4,482	44,581.05	Fixed	12.0000				99.8454	
FND 1201100232	Re-opened	KE0000002184	28-Mar-11	1-Feb-21	4,482	44,581.05	Fixed	12.0000				99.8454	
FND 1201100233	Re-opened	KE0000002184	28-Mar-11	1-Feb-21	4,482	44,581.05	Fixed	12.0000				99.8454	
FND 1201100234	Re-opened	KE0000002184	28-Mar-11	1-Feb-21	4,482	44,581.05	Fixed	12.0000				99.8454	
FND 1201100235	Re-opened	KE0000002184	28-Mar-11	1-Feb-21	4,482	44,581.05	Fixed	12.0000				99.8454	
FND 1201100236	Re-opened	KE0000002184	28-Mar-11	1-Feb-21	4,482	44,581.05	Fixed	12.0000				99.8454	
FND 1201100237	Re-opened	KE0000002184	28-Mar-11	1-Feb-21	4,482	44,581.05	Fixed	12.0000				99.8454	
FND 1201100238	Re-opened	KE0000002184	28-Mar-11	1-Feb-21	4,482	44,581.05	Fixed	12.0000				99.8454	
FND 1201100239	Re-opened	KE0000002184	28-Mar-11	1-Feb-21	4,482	44,581.05	Fixed	12.0000				99.8454	
FND 1201100240	Re-opened	KE0000002184	28-Mar-11	1-Feb-21	4,482	44,581.05	Fixed	12.0000				99.8454	
FND 1201100241	Re-opened	KE0000002184	28-Mar-11	1-Feb-21	4,482	44,581.05	Fixed	12.0000				99.8454	
FND 1201100242	Re-opened	KE0000002184	28-Mar-11	1-Feb-21	4,482	44,581.05	Fixed	12.0000				99.8454	
FND 1201100243	Re-opened	KE0000002184	28-Mar-11	1-Feb-21	4,482	44,581.05	Fixed	12.0000				99.8454	
FND 1201100244	Re-opened	KE0000002184	28-Mar-11	1-Feb-21	4,482	44,581.05	Fixed	12.0000				99.8454	
FND 1201100245	Re-opened	KE0000002184	28-Mar-11	1-Feb-21	4,482	44,581.05	Fixed	12.0000				99.8454	
FND 1201100246	Re-opened	KE0000002184	28-Mar-11	1-Feb-21	4,482	44,581.05	Fixed	12.0000				99.8454	
FND 1201100247	Re-opened	KE000											