

 BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE October 1, 2020													Total Value Traded (Kshs)
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 (%)		
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS ABOVE KES 50 MILLION													October 1, 2020
TWO YEAR BONDS													
FND 1201015V		KE000000932	28-Jan-19	25-Jan-21	119	31,120.85	Fixed	10.7515				101.9425	
FIVE YEAR BONDS													
FND 1201015V		KE000000394	30-Mar-18	29-Nov-20	39	36,873.84	Fixed	13.8208				101.7981	
FND 1201015V		KE000000446	25-Apr-18	18-Apr-21	200	19,844.26	Fixed	14.3460				104.7262	
FND 1201015V		KE000000107	25-Jul-18	19-Jul-21	201	24,395.26	Fixed	14.0989				108.1985	
FND 1201015V		KE000000446	26-Sep-18	20-Sep-21	361	23,651.05	Fixed	13.1128				106.1811	
FND 1201015V		KE000000734	29-Aug-17	20-Aug-20	890	29,599.15	Fixed	12.4650				109.2018	
FND 1201015V		KE000000784	23-Oct-17	17-Oct-20	789	29,712.16	Fixed	13.0170				109.3185	
FND 1201015V		KE000000918	28-Mar-18	20-Mar-21	950	36,795.05	Fixed	12.2980				108.0260	
FND 1201015V		KE000000952	29-Sep-18	18-Feb-21	1,238	66,369.36	Fixed	12.3648				101.0206	
FND 1201015V		KE000001096	13-Mar-18	8-Mar-21	1,313	36,011.40	Fixed	10.8728				101.9933	
FND 1201015V		KE000001106	16-Jun-18	8-Oct-21	1,530	45,012.68	Fixed	11.6960				104.8885	
FND 1202015V		KE000000947	11-Mar-20	5-Mar-21	1,617	36,121.84	Fixed	11.6870				106.8562	
TEN YEAR BONDS													
FND 1201010V	Ris-appeals	KE1000001998	1-Nov-19	10-Oct-29	18	33,387.90	Fixed	9.3070				100.8817	
FND 1201010V	Ris-appeals	KE2000001038	25-Jul-19	13-Jun-29	520	36,473.20	Fixed	12.7290				104.4614	
FND 1201010V	Ris-appeals	KE2000008017	1-Jul-19	18-Jun-29	891	36,448.28	Fixed	12.7178	9.5500	110.0226	106.5899	101.8005	150,000,000
FND 1201010V	Ris-appeals	KE2000008880	25-Mar-19	15-Mar-24	1,201	36,862.15	Fixed	14.1800				106.0322	
FND 1201010V		KE0000001039	29-Aug-19	17-Aug-29	1,108	18,108.45	Fixed	13.0390				118.7325	
FND 1201010V		KE0000001282	31-Jul-17	19-Jul-27	3,078	36,174.45	Fixed	12.9660				101.0270	
FND 1201010V		KE0000001072	27-Aug-18	14-Aug-20	2,874	45,584.60	Fixed	12.6980				101.0270	
FND 1201010V		KE0000001016	11-Oct-18	4-Oct-20	2,898	54,438.49	Fixed	12.5680				101.1255	
FND 1201010V		KE0000000963	25-Feb-19	18-Feb-20	1,056	52,044.00	Fixed	12.4380				108.3010	
FND 1201010V		KE0000008872	15-Jul-19	7-Aug-20	1,105	51,330.00	Fixed	12.3000				100.9151	
FND 1201010V		KE0000008879	19-Aug-19	8-Aug-20	1,231	49,003.00	Fixed	11.8170				99.8714	
FND 1201010V		KE0000009059	25-Nov-19	12-Nov-20	1,329	69,222.41	Fixed	12.2800				104.1515	
FIFTEEN YEAR BONDS													
FND 1202010V		KE1000001345	28-Mar-20	7-Mar-30	152	3,654.60	Fixed	14.5000				100.0920	
FND 1202010V		KE1000001380	25-Jul-20	4-Jul-30	613	32,492.00	Fixed	13.9000				101.6948	
FND 1202010V	Ris-appeals	KE1000001380	28-Mar-20	7-Mar-30	767	36,958.10	Fixed	14.5000				108.0831	
FND 1202010V		KE0000001380	28-Mar-20	7-Mar-30	891	36,795.05	Fixed	13.9000				101.6948	
FND 1202010V		KE0000001380	26-Oct-20	17-Oct-34	1,487	31,852.45	Fixed	12.5000				107.8320	
FND 1202010V	Ris-appeals	KE2000001158	25-Apr-19	18-Sep-29	1,884	13,813.10	Fixed	9.0000				96.4873	
FND 1202010V		KE0000001070	25-Sep-19	8-Sep-29	2,031	48,807.10	Fixed	11.0000				100.2285	
FND 1202010V	Ris-appeals	KE0000001070	25-Sep-19	8-Sep-29	2,465	45,158.45	Fixed	11.2500				100.7221	
FND 1202010V		KE0000001088	29-Sep-19	10-Sep-29	2,738	39,360.00	Fixed	12.0000				102.4945	
FND 1202010V		KE0000001082	28-Mar-20	7-Mar-30	4,693	49,254.90	Fixed	12.6000				100.4570	
FND 1202010V		KE0000001079	22-Oct-19	5-Oct-30	4,730	29,846.50	Fixed	12.7500				100.8820	
FND 1202010V		KE0000001090	28-Jul-19	7-Jul-30	4,848	40,000.00	Fixed	12.8510				100.0355	
FND 1202010V		KE0000001090	28-Jul-19	7-Jul-30	4,848	40,000.00	Fixed	12.8510				100.0355	
FND 1202010V		KE0000001138	13-Jul-20	24-Jul-30	4,903	41,447.46	Fixed	12.7380				101.8601	
FND 1202010V		KE0000001328	29-Jul-20	10-Jul-30	5,030	50,552.00	Fixed	12.3400				100.9562	
FND 1202010V		KE0000001718	29-Feb-21	1-Feb-31	5,240	5,191.25	Fixed	12.7980				101.9510	
TWENTY YEAR BONDS													
FND 1202010V	Ris-appeals	KE1000001493	30-Jul-20	5-Jul-30	2,888	36,165.10	Fixed	13.7500				111.1872	
FND 1202010V	Ris-appeals	KE0000001278	30-Mar-17	5-Mar-27	3,888	4,860.46	Fixed	10.0000				99.8804	
FND 1202010V		KE0000001494	28-Mar-21	1-Feb-32	4,474	44,881.00	Fixed	12.0000				99.6517	
FND 1202010V	Ris-appeals	KE0000001494	28-Mar-21	1-Feb-32	5,814	12,701.26	Fixed	13.0000				100.1125	
FND 1202010V		KE0000001493	28-Mar-21	1-Mar-30	5,380	31,887.75	Fixed	13.2000	12.0000	104.5011	104.1885	103.4967	100,000,000
FND 1202010V		KE0000001495	26-Jul-21	5-Jul-31	5,498	15,446.65	Fixed	12.0000				101.6316	
FND 1202010V		KE0000001494	15-Apr-21	21-Mar-30	5,745	23,560.00	Fixed	12.8770	12.0000	107.2892	101.2117	108.1008	100,000,000
FND 1202010V		KE0000001494	15-Apr-21	21-Mar-30	5,745	23,560.00	Fixed	12.8770	12.0000	107.2892	101.2475	108.1008	100,000,000
FND 1202010V		KE0000001494	15-Apr-21	21-Mar-30	5,745	23,560.00	Fixed	12.8770	12.6980	107.2892	101.2482	108.1008	145,000,000
TWENTY FIVE YEAR BONDS													
FND 1202010V	Ris-appeals	KE0000001089	28-Jul-20	28-Mar-31	5,392	20,192.00	Fixed	11.2500				97.8583	
FND 1202010V		KE0000001049	25-Jun-19	25-May-21	5,271	43,224.05	Fixed	13.4000				102.7031	
THIRTY YEAR BONDS													
SOB 1201010V	Ris-appeals	KE2000002115	28-Feb-11	11-Jan-31	7,417	26,164.20	Fixed	12.0000				92.8181	
INFRASTRUCTURE BONDS													
IFB 1000010V		KE0000001196	23-Feb-08	8-Feb-21	130	7,868.37	Fixed	12.0000				101.6306	
IFB 1200010V		KE0000001024	7-Oct-08	22-Nov-21	417	5,389.33	Fixed	12.0000				101.5128	
IFB 1201010V		KE0000001242	3-Oct-11	18-Sep-21	1,888	11,725.00	Fixed	12.0000				101.9612	
IFB 1201010V		KE0000001030	30-Sep-10	15-Sep-20	1,819	27,305.35	Fixed	11.0000				101.0985	
IFB 1201010V		KE0000001100	27-Oct-10	12-Oct-20	2,202	27,468.95	Fixed	11.0000				104.0113	
IFB 1201010V		KE0000001100	14-Oct-10	12-Oct-20	1,839	29,119.05	Fixed	11.0000				102.8077	
IFB 1201010V		KE0000001083	30-Mar-10	15-Mar-27	2,398	51,189.20	Fixed	11.0000				100.4952	
IFB 1201010V		KE0000001084	23-Mar-10	12-Mar-26	1,894	36,301.26	Fixed	11.0000	111.4392	106.8029	107.0111	200,000,000	
IFB 1201010V		KE0000001084	23-Mar-10	12-Mar-26	1,894	36,301.26	Fixed	11.0000	9.8000	111.7198	107.0485	107.0111	100,000,000
IFB 1201010V		KE0000001093	24-Oct-10	8-Oct-21	4,027	40,020.65	Fixed	12.0000				108.7445	
IFB 1201010V		KE0000001090	27-Feb-11	17-Feb-29	1,096	14,330.46	Fixed	12.5000				111.8248	
IFB 1201010V		KE0000001090	27-Feb-11	17-Feb-29	1,096	14,330.46	Fixed	12.5000	9.8500	111.8794	107.4489	107.4754	70,000,000
IFB 1201010V		KE0000001093	29-Mar-11	19-Mar-29	1,509	41,448.46	Fixed	12.5000	11.3000	108.9018	108.7203	108.6254	300,000,000
IFB 1201010V		KE0000001093	29-Mar-11	19-Mar-29	1,509	41,448.46	Fixed	12.5000	11.3000	108.9018	107.0147	108.6254	200,000,000
IFB 1201010V		KE0000001090	19-Mar-10	25-Oct-30	4,598	36,787.26	Fixed	11.9000				102.9466	
IFB 1201010V		KE0000001090	25-Mar-10	22-Feb-24	1,544	16,828.05	Fixed	12.2000				102.5295	
IFB 1201010V		KE0000001084	26-Oct-10	8-Oct-26	5,495	71,628.35	Fixed	11.7500				102.2581	
IFB 1202010V		KE0000001040	15-Apr-20	2-Aug-29	1,105	36,010.13	Fixed	10.8500				101.1230	
IFB 1202010V		KE0000001085	3-Jul-20	26-Mar-28	2,282	18,275.48	Fixed	10.2000				101.2803	
IFB 1202010V		KE0000001085	26-Aug-20	11-Aug-31	1,998	78,439.89	Fixed	10.8000	11.0000	100.5882	99.4503	99.4505	700,000,000
IFB 1202010V		KE0000001040	20-Aug-20	11-Aug-31	1,308	78,439.89	Fixed	10.8000	11.0000	100.3208	99.1817	99.4505	414,000,000
NATIONAL SAVING BANK TRANSACTIONS													
NAB 1201010V		KE0000001085	30-Jul-18	6-Jul-18	4,488	15,646.05	Fixed	13.2000	12.0000	106.9851	104.1213	101.6316	70,000,000
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS (BELOW KES 50 MILLION)													
FND 1201010V		KE0000001079	25-Jul-19	8-Sep-21	2,611	46,807.10	Fixed	11.0000	11.8100	97.8438	97.1301	100.2282	5,000,000
FND 1201010V		KE0000001049											