

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE													October 6, 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													October 6, 2020
TWO YEAR BONDS													
FIVE YEAR BONDS													
FXD 100116 SV	KE000000393	26-Jan-15	25-Jan-21	112	31,120.85	Fixed		10.7515				107,3425	
FXD 100116 SV	KE000000394	30-Mar-15	29-Feb-21	49	36,473.84	Fixed		13.0208				101,7981	
FXD 100116 SV	KE000000446	25-Apr-15	18-Apr-21	198	19,844.20	Fixed		14.3340				104,7250	
FXD 100116 SV	KE000000107	25-Apr-15	19-Jul-21	267	24,395.35	Fixed		13.0595	7.8187	107.7911	106.8150	104,8110	
FXD 100116 SV	KE000000445	26-May-15	20-Sep-21	369	23,451.05	Fixed		13.1126				106,1817	
FXD 100116 SV	KE0000007434	20-Aug-11	20-Aug-22	599	29,599.15	Fixed		12.4550	9.5500	107.2115	105.7732	105,2010	
FXD 100116 SV	KE000000744	23-Oct-11	17-Oct-22	765	29,712.35	Fixed		13.0170				106,1316	
FXD 100116 SV	KE0000000918	28-Mar-15	20-Mar-21	499	36,795.05	Fixed		12.2895	9.5000	106.4806	106.0078	104,0260	
FXD 100116 SV	KE0000005947	26-Jun-15	18-Feb-21	1739	66,569.50	Fixed		11.3048				101,0205	
FXD 100116 SV	KE0000001096	13-Mar-15	8-Mar-21	1709	36,401.40	Fixed		10.6726				101,9930	
FXD 100116 SV	KE0000001076	16-Oct-15	9-Oct-21	1706	45,012.60	Fixed		11.4590	10.2750	107.0844	106.0854	104,2821	
FXD 100116 SV	KE0000001096	16-Oct-15	9-Oct-21	1706	45,012.60	Fixed		11.4590	10.2600	107.0675	106.0710	104,2821	
FXD 100216 SV	KE0000000847	11-Mar-20	5-May-25	1,673	35,121.88	Fixed		11.6570				104,2545	
TEN YEAR BONDS													
FXD 10011010V	KE0000001098	14-Jun-11	15-Oct-21	14	33,387.00	Fixed		9.3020				100,4617	
FXD 10011010V	KE0000001098	14-Jun-11	15-Oct-21	14	33,387.00	Fixed		9.3020				100,4617	
FXD 10011010V	KE0000000637	1-Jul-15	15-Jul-21	367	39,628.25	Fixed		12.3170	9.9000	106.1892	105.6286	106,5855	
FXD 10011010V	KE0000000890	29-Mar-15	15-Jan-21	1707	36,452.15	Fixed		12.1590				106,0332	
FXD 10011010V	KE0000002327	31-Jul-11	19-Jul-21	3,078	36,174.40	Fixed		12.9660				110,2576	
FXD 10011010V	KE0000001092	27-Aug-15	14-Feb-21	2,475	40,584.60	Fixed		12.9890				105,0270	
FXD 10011010V	KE0000000918	17-Oct-15	4-Oct-21	2,882	54,034.49	Fixed		12.5030				107,1210	
FXD 10011010V	KE0000000918	26-Jun-15	15-Feb-21	3,092	45,044.06	Fixed		12.4390	11.6211	106.7888	105.3538	105,0300	
FXD 10011010V	KE0000000987	15-Apr-15	2-Apr-21	3,301	51,305.00	Fixed		12.3000				104,8151	
FXD 10011010V	KE0000000918	17-Jul-15	8-Jul-21	3,227	45,051.06	Fixed		11.0170				105,3038	
FXD 10011010V	KE0000000949	25-Nov-15	12-Nov-21	3,325	49,222.41	Fixed		12.2800				103,1415	
FIFTEEN YEAR BONDS													
FXD 10001015V	KE1000001345	26-Mar-21	7-Mar-27	519	3,654.60	Fixed		14.5000				100,0000	
FXD 10001015V	KE1000001352	25-Jul-21	4-Jun-27	609	32,462.60	Fixed		13.5000				107,6668	
FXD 10001015V	KE1000001350	26-Mar-21	7-Mar-27	781	39,556.36	Fixed		13.2000				105,5621	
FXD 10001015V	KE1000001426	31-Mar-20	13-Mar-26	889	34,789.80	Fixed		12.0000				106,5875	
FXD 10001015V	KE0000001039	26-Oct-15	1-Oct-21	493	31,862.45	Fixed		12.3000				107,4030	
FXD 10001015V	KE0000001455	29-Mar-21	10-Mar-26	1,617	27,491.30	Fixed		14.2000				94,1157	
FXD 10011015V	KE0000001350	25-Jul-21	8-Oct-21	1,880	12,813.15	Fixed		13.0000	10.4700	95.9490	94.1798	100,0000	
FXD 10011015V	KE0000001350	25-Jul-21	8-Oct-21	1,880	12,813.15	Fixed		13.0000	10.4700	95.9490	94.1798	100,0000	
FXD 10011015V	KE0000001039	26-Oct-15	6-Sep-21	2,607	48,807.15	Fixed		13.0000				100,2485	
FXD 10011015V	KE0000001039	25-Feb-15	7-Feb-21	2,881	42,138.45	Fixed		13.2000				99,7221	
FXD 10011015V	KE0000000985	29-Apr-15	1-Apr-21	2,704	39,475.00	Fixed		12.9000				105,4945	
FXD 10011015V	KE0000000912	29-Mar-15	9-May-21	4,589	49,254.80	Fixed		12.6500				105,4076	
FXD 10011015V	KE0000000972	22-Oct-15	13-Oct-21	4,708	29,054.30	Fixed		12.2500				105,2865	
FXD 10011015V	KE0000001039	28-Jun-15	8-Jun-21	4,844	80,800.00	Fixed		12.8170				105,4076	
FXD 10011015V	KE0000001039	28-Jun-15	8-Jun-21	4,844	80,800.00	Fixed		12.8170				105,4076	
FXD 10011015V	KE0000001039	13-Mar-15	24-Apr-21	4,589	42,447.20	Fixed		12.7340				103,4961	
FXD 10011015V	KE0000001039	28-Jun-15	8-Jun-21	4,844	80,800.00	Fixed		12.7894	12.2894	105.4700	104.3861	105,4076	
FXD 10021015V	KE0000000718	25-Feb-20	5-Feb-26	5,238	5,191.25	Fixed		12.7500	12.7377	102.2800	101.3515	200,0000	
TWENTY YEAR BONDS													
FXD 10001020V	KE1000001493	30-Jun-26	5-Jun-32	2,800	38,165.12	Fixed		13.7500				113,1873	
FXD 10011020V	KE0000001076	30-Mar-15	5-May-21	3,894	43,305.60	Fixed		13.0000				99,8524	
FXD 10011020V	KE0000001098	28-Jun-15	15-Sep-21	4,610	44,481.60	Fixed		13.0000				99,8571	
FXD 10011020V	KE0000000912	26-Sep-15	1-Sep-21	5,810	12,701.20	Fixed		14.0000				104,3125	
FXD 10011020V	KE0000001039	28-Jun-15	1-Mar-21	5,296	31,487.70	Fixed		13.2000				104,1885	
FXD 10011020V	KE0000000955	30-Jul-15	5-Jul-21	4,482	18,846.05	Fixed		13.2000				103,8116	
FXD 10011020V	KE0000000954	15-Apr-15	5-Apr-21	3,741	13,561.05	Fixed		12.8710	12.8411	107.8337	107.8398	105,0000	
THIRTY YEAR BONDS													
FXD 10011030V	KE0000001089	28-Jul-15	28-Mar-26	5,146	25,192.25	Fixed		13.2000				97,8581	
FXD 10011030V	KE0000000944	25-Jul-15	25-May-21	8,287	43,254.05	Fixed		13.8000				105,7011	
INFRASTRUCTURE BONDS													
FXD 10011030V	KE0000001036	23-Feb-20	8-Feb-21	126	2,469.37	Fixed		12.9000				92,8419	
FXD 10001030V	KE0000001034	3-Oct-20	20-Mar-21	410	5,180.12	Fixed		12.0000				101,5108	
FXD 10011030V	KE0000002242	3-Oct-11	18-Sep-21	1,078	11,735.50	Fixed		13.0000				107,6921	
FXD 10011030V	KE0000000130	30-Jun-15	15-Sep-21	1,819	27,803.35	Fixed		13.0000				103,098	
FXD 10011030V	KE0000001036	27-Oct-15	10-Oct-21	2,106	27,465.16	Fixed		13.0000				106,0111	
FXD 10011030V	KE0000001033	30-Mar-15	13-Mar-21	2,389	51,158.20	Fixed		13.0000				105,4555	
FXD 10011030V	KE0000000954	23-Mar-15	12-May-21	1,480	36,301.25	Fixed		12.5000				107,0972	
FXD 10011030V	KE0000000954	26-Oct-15	6-Oct-21	4,619	40,630.65	Fixed		12.0000				106,1745	
FXD 10011030V	KE0000000980	27-Feb-11	12-Feb-29	3,052	14,330.40	Fixed		12.5000				107,4448	
FXD 10011030V	KE0000001036	27-Jul-15	14-Feb-21	1,586	41,448.46	Fixed		13.5000				107,4448	
FXD 10011030V	KE0000000930	19-Jun-15	10-Jun-21	4,480	41,184.00	Fixed		12.0000				106,4150	
FXD 10011030V	KE0000001030	19-Jun-15	25-Oct-21	1,504	36,707.34	Fixed		13.5000				107,4448	
FXD 10011030V	KE0000000930	26-Jun-15	22-Feb-21	5,450	16,408.45	Fixed		12.0000				107,4448	
FXD 10011030V	KE0000000944	28-Oct-15	8-Oct-21	5,481	21,608.45	Fixed		11.7500				102,2948	
FXD 10020030V	KE0000000930	15-Sep-20	3-Apr-26	3,301	36,010.13	Fixed		13.0000				101,1330	
FXD 10020030V	KE0000000930	3-Jun-20	25-May-26	2,058	19,275.46	Fixed		10.2000				107,2850	
FXD 10020030V	KE0000000944	26-Aug-20	11-Aug-21	3,902	78,639.89	Fixed		10.9000	11.1000	100.1849	99.5272	100,0000	
FXD 10020030V	KE0000000944	26-Aug-20	11-Aug-21	3,902	78,639.89	Fixed		10.9000	11.0000	100.2880	99.0313	99,2920	
BONDS SELL/BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION													
FXD 10011010V	KE0000001038	29-Jul-15	10-Jul-21	5,038	50,552.85	Fixed		12.3450	12.6000	100.4499	99.2778	100,3060	
FXD 10011010V	KE0000000949	28-Jun-15	12-Nov-21	3,325	49,222.41	Fixed		12.2800	11.0000	111.5370	107.2901	103,1415	
FXD 10011010V	KE0000001033	30-Mar-15	13-Mar-21	2,392	51,158.20	Fixed		13.0000	10.8000	103.1077	102.2848	105,4555	
FXD 10011010V	KE0000001033	30-Mar-15	13-Mar-21	2,392	51,158.20	Fixed		13.0000	10.8000	103.1077	102.2848	105,4555	
FXD 10011010V	KE0000001033	30-Mar-15	13-Mar-21	2,392	51,158.20	Fixed		13.0000	10.8000	103.1077	102.2848	105,4555	
FXD 10011010V	KE0000000954	26-Oct-15	8-Oct-21	5,481	21,608.45	Fixed		11.7500	11.6500	106.0878	105.0850	102,2855	
FXD 10011010V	KE0000001030	25-Mar-15	22-Feb-21	1,540	16,628.65	Fixed		12.2000	11.8000	103.3895	102.4003	105,5293	
FXD 10020030V	KE0000000930	3-Jun-20	25-May-26	2,058	19,275.46	Fixed		10.2000	9.8000	102.6035	104.3027	101,2893	
FXD 10020030V	KE0000000944	26-Aug-20	11-Aug-21	3,901	78,639.88	Fixed		10.9000	11.0000	101.0113	99.5336	101,3036	
FXD 10020030V	KE0000000944	26-Aug-20	11-Aug-21	3,902	78,639.89	Fixed		10.9000	11.0000	100.2880	99.0313	99,2920	
FXD 10020030V	KE0000000944	26-Aug-20	11-Aug-21	3,902	78,639.89	Fixed		10.9000	10.9800	100.0989	99.4949	99,2920	
FXD 10020030V	KE0000000944	26-Aug-20	11-Aug-21	3,902	78,639.89	Fixed		10.9000	10.9500	100.0669	99.1112	99,2920	
FXD 10020030V	KE0000000944	26-Aug-20	11-Aug-21	3,902	78,639.89	Fixed		10.9000	10.8156	101.6736	101.1516	99,2920	
FXD 10020030V	KE0000000944	26-Aug-20	11-Aug-21	3,902	78,639.89	Fixed		10.9000	10.8000	101.0147	101.0775	99,2920	
FXD 10020030V	KE0000000944	26-Aug-20	11-Aug-21	3,902	78,639.88	Fixed		10.9000	10.7300	101.0000	101.0000	99,2920	
FXD 10020030V	KE0000000944	26-Aug-20	11-Aug-21	3,902	78,639.89	Fixed		10.9000	10.7000	100.9997	101.0000	99,2920	
FXD><													