

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE												October 7, 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												October 7, 2020
TWO YEAR BONDS												
FXD 10010100	KE000000933	28-Jan-19	25-Jan-21	110	31,120.85	Fixed		10.7510				101.3423
FIVE YEAR BONDS												
FXD 10010101	KE000000934	28-Jan-19	28-Feb-24	47	36,473.84	Fixed		13.0208				101.7981
FXD 10010102	KE000000948	25-Apr-18	18-Apr-21	194	19,544.20	Fixed		14.3340				104.7260
FXD 10010103	KE000000107	25-Apr-18	18-Apr-21	205	24,395.35	Fixed		14.0590				104.7764
FXD 10010104	KE000000646	26-Sep-18	20-Sep-21	369	23,451.05	Fixed		13.1128				106.1811
FXD 10010105	KE0000007434	29-Aug-17	20-Aug-22	584	29,599.15	Fixed		12.4550				105.7726
FXD 10010106	KE000000784	23-Oct-17	17-Oct-22	769	29,772.35	Fixed		13.0170				106.1158
FXD 10010107	KE0000009118	28-Mar-18	20-Mar-21	894	36,795.05	Fixed		12.2890				106.0276
FXD 10010108	KE0000009547	24-Sep-18	18-Feb-24	1,230	46,359.35	Fixed		13.2640				101.0205
FXD 10010109	KE0000001096	13-Mar-18	8-Mar-24	1,307	36,401.40	Fixed		10.8720				101.9933
FXD 10010110	KE0000001076	16-Oct-18	8-Oct-24	1,544	45,012.60	Fixed		11.4900	10.3000	101.5881	101.0880	220,000.00
FXD 10010111	KE0000001086	16-Oct-18	8-Oct-24	1,544	45,412.40	Fixed		11.4900	10.3000	101.7094	101.1101	1,600,000.00
FXD 10020100	KE0000009847	11-Mar-20	5-May-25	1,671	35,121.88	Fixed		11.6970				104.2545
TEN YEAR BONDS												
FXD 100101010	KE1000001345	20-Mar-20	7-Mar-32	519	3,654.60	Fixed		14.5000				100.0850
FXD 1002010101	KE1000001352	25-Apr-20	4-Jun-32	678	32,482.40	Fixed		13.5000				107.2031
FXD 1002010102	KE1000001353	26-Apr-20	4-Jun-32	781	36,456.36	Fixed		13.0000	9.1900	111.2641	105.1470	696,750.00
FXD 1002010103	KE1000001428	31-Mar-20	31-Mar-32	887	34,789.80	Fixed		12.0000				106.5876
FXD 1002010104	KE1000001354	26-Oct-20	1-Oct-32	644	31,862.45	Fixed		12.2000				107.4030
FXD 1002010105	KE1000001355	29-Mar-20	30-Mar-32	1,675	27,441.20	Fixed		13.3000	100.4590	99.8113	94.1191	200,000.00
FXD 1002010106	KE1000001356	26-Apr-20	8-Oct-32	644	12,613.15	Fixed		13.0000				106.4890
FXD 1002010107	KE1000001357	26-Apr-20	6-Sep-32	2,035	46,407.10	Fixed		13.0000				101.4285
FXD 1002010108	KE1000001358	26-Apr-20	7-Feb-33	2,479	42,138.45	Fixed		13.2000				99.2221
FXD 1002010109	KE1000001359	29-Apr-20	18-Apr-33	2,192	39,470.60	Fixed		13.0000				100.4445
FXD 1002010110	KE1000001412	29-Mar-20	9-May-33	4,587	49,254.80	Fixed		12.4500				105.4078
FXD 1002010111	KE1000001413	22-Oct-20	13-Oct-33	4,744	29,054.30	Fixed		12.2000				100.8865
FXD 1002010112	KE1000001430	28-Jun-18	8-Jun-34	4,442	80,000.00	Fixed		12.8170				102.0105
FXD 1002010113	KE1000001431	28-Jun-18	8-Jun-34	4,442	80,000.00	Fixed		12.8170				102.0105
FXD 1002010114	KE1000001432	13-Mar-18	24-Apr-34	4,587	42,447.20	Fixed		12.7340				103.4861
FXD 1002010115	KE1000001433	28-Jun-18	8-Jun-34	4,588	42,447.20	Fixed		12.7340				103.4861
FXD 1002010116	KE1000001718	25-Feb-20	5-Feb-33	5,234	5,191.25	Fixed		12.7500	12.4650	103.4310	101.8891	300,000.00
TWENTY YEAR BONDS												
FXD 1001010101	KE1000001493	30-Jun-08	5-Jun-28	2,738	38,165.10	Fixed		13.7500				113.1873
FXD 1001010102	KE2000001276	30-May-11	5-May-31	3,892	9,305.80	Fixed		10.0000				99.8524
FXD 1001010103	KE1000001394	28-Jun-11	15-Jun-32	4,408	44,401.60	Fixed		12.0000				99.4671
FXD 1001010104	KE1000001454	26-Sep-11	1-Sep-36	5,498	12,701.20	Fixed		14.0000				104.3125
FXD 1001010105	KE1000001455	26-Sep-11	1-Mar-38	5,394	21,407.70	Fixed		13.2000				104.1885
FXD 1001010106	KE1000001855	30-Jul-18	5-Jul-38	4,480	18,466.05	Fixed		13.2000				103.6116
FXD 1001010107	KE1000001856	15-Apr-19	21-Mar-39	4,739	23,461.05	Fixed		12.8170				102.3306
THIRTY FIVE YEAR BONDS												
FXD 1001010101	KE1000001089	28-Jun-11	28-May-36	5,546	25,192.20	Fixed		13.2000				97.8581
FXD 1001010102	KE1000001464	25-Apr-11	25-May-31	8,285	43,254.05	Fixed		13.8000				97.0554
THIRTY YEAR BONDS												
FXD 1001010101	KE2000012135	28-Feb-11	21-Jan-41	7,411	28,144.70	Fixed		12.0000				92.8419
INFRASTRUCTURE BONDS												
FX 1002010121	KE0000001036	23-Feb-09	8-Feb-21	124	2,469.37	Fixed		12.9000				101.6300
FX 1002010122	KE0000001034	3-Oct-09	20-Feb-21	471	5,180.32	Fixed		12.0000				101.5108
FX 1001010123	KE2000002242	3-Oct-11	18-Sep-23	1,078	11,735.50	Fixed		13.0000				107.6901
FX 1001010124	KE0000001030	30-Sep-11	15-Sep-25	1,369	27,403.35	Fixed		13.0000				103.0998
FX 1001010125	KE0000001038	27-Oct-11	15-Oct-26	1,368	27,445.10	Fixed		13.0000				106.6111
FX 1001010126	KE0000001043	30-Sep-11	18-Mar-27	2,300	51,158.20	Fixed		12.0000	10.2000	105.0475	101.3999	53,200.00
FX 1001010127	KE0000001454	23-Mar-11	12-May-25	1,478	36,303.20	Fixed		12.5000				107.0972
FX 1001010128	KE0000001455	24-Sep-11	8-Oct-25	1,478	40,410.60	Fixed		12.0000				108.1745
FX 1001010129	KE0000001456	27-Feb-11	12-Feb-29	1,650	14,330.40	Fixed		12.5000				107.4448
FX 1001010130	KE0000001457	27-Feb-11	18-Feb-29	1,580	11,448.46	Fixed		12.5000				107.4448
FX 1001010131	KE0000001458	29-Jun-10	30-Jun-26	4,478	41,184.80	Fixed		12.0000				106.4150
FX 1001010132	KE0000001459	19-Jun-11	25-Oct-26	3,592	36,707.24	Fixed		13.0000				103.4466
FX 1001010133	KE0000001460	24-Sep-11	22-Feb-26	8,434	16,408.45	Fixed		12.0000				102.8520
FX 1001010134	KE0000001461	28-Oct-11	8-Oct-26	5,479	21,608.45	Fixed		11.7500				102.2614
FX 1002010135	KE0000001462	19-Sep-11	2-Apr-26	3,099	36,602.13	Fixed		12.0000				100.8877
FX 1002010136	KE0000001463	3-Jun-20	25-May-26	2,056	19,275.46	Fixed		10.2000				101.2893
FX 1002010137	KE0000001464	28-Oct-11	11-Aug-21	1,920	78,439.49	Fixed		10.9000	11.0000	100.7019	99.4483	63,000.00
BONDS SELL/BUY BACK TRANSACTIONS												
FX 1001010138	KE0000001465	28-Oct-11	8-Oct-26	5,479	71,038.58	Fixed		11.7500	11.5000	106.8649	101.8032	50,000.00
FX 1002010139	KE0000001466	28-Aug-20	11-Aug-21	3,920	78,439.49	Fixed		10.9000	11.0000	100.7019	99.4483	20,000.00
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION												
FXD 1001010101	KE0000000979	24-Sep-11	8-Sep-27	2,025	48,807.10	Fixed		11.0000	11.0000	100.1698	99.8947	31,000.00
FXD 1001010102	KE0000000987	29-Sep-11	18-Feb-24	1,280	16,350.20	Fixed		11.3000	10.2000	103.0786	102.2122	14,000.00
FXD 1001010103	KE0000000947	25-Feb-19	18-Feb-24	1,280	16,350.20	Fixed		11.3000	10.2000	103.0786	102.2122	14,000.00
FXD 1001010104	KE0000001458	20-Sep-18	18-Apr-21	194	19,544.20	Fixed		14.3340	7.8104	104.7370	103.7292	41,000.00
FXD 1001010105	KE0000001076	16-Oct-18	8-Oct-24	1,544	45,012.60	Fixed		11.4900	10.2000	101.8807	104.2618	6,000.00
FX 1001010106	KE0000002442	3-Oct-11	18-Sep-23	1,078	11,735.50	Fixed		14.0000	8.5000	106.8306	106.3011	107,8821
FX 1001010107	KE0000001030	30-Sep-11	15-Sep-25	1,369	27,403.35	Fixed		13.0000				103.0998
FX 1001010108	KE0000001038	27-Oct-11	15-Oct-26	1,368	27,445.10	Fixed		13.0000	8.5000	106.8306	106.3011	107,8821
FX 1001010109	KE0000001043	30-Sep-11	18-Mar-27	2,300	51,158.20	Fixed		12.0000	8.5000	106.8306	106.3011	107,8821
FX 1001010110	KE0000001454	23-Mar-11	12-May-25	1,478	36,303.20	Fixed		12.5000				107.0972
FX 1001010111	KE0000001455	24-Sep-11	8-Oct-25	1,478	40,410.60	Fixed		12.0000				108.1745
FX 1001010112	KE0000001456	27-Feb-11	12-Feb-29	1,650	14,330.40	Fixed		12.5000				107.4448
FX 1001010113	KE0000001457	27-Feb-11	18-Feb-29	1,580	11,448.46	Fixed		12.5000				107.4448
FX 1001010114	KE0000001458	29-Jun-10	30-Jun-26	4,478	41,184.80	Fixed		12.0000				106.4150
FX 1001010115	KE0000001459	19-Jun-11	25-Oct-26	3,592	36,707.24	Fixed		13.0000				103.4466
FX 1001010116	KE0000001460	24-Sep-11	22-Feb-26	8,434	16,408.45	Fixed		12.0000				102.8520
FX 1001010117	KE0000001461	28-Oct-11	8-Oct-26	5,479	21,608.45	Fixed		11.7500				102.2614
FX 1002010118	KE0000001462	19-Sep-11	2-Apr-26	3,099	36,602.13	Fixed		12.0000				100.8877
FX 1002010119	KE0000001463	3-Jun-20	25-May-26	2,056	19,275.46	Fixed		10.2000				101.2893
FX 1002010120	KE0000001464	28-Oct-11	11-Aug-21	1,920	78,439.49	Fixed		10.9000	10.2000	100.7019	99.4483	63,000.00
CORPORATE BONDS												
KARI, FIXED MEDIUM TERM NOTE												
FXD 1001010101	KE0000001030	3-Apr-17	28-Mar-21	80	6,000.00	FIXED		14.7500				104.8001
CHASE BANK FIXED MEDIUM TERM B												
FXD 1001010101	KE0000001030	10-Jun-15	2-Jun-22	80	4,622.40	FIXED		13.2000				100.0000
HAROLD MEDIUM TERM NOTE												
FXD 1001010101	KE0000001030	10-Jun-15	2-Jun-22	80	4,622.40	FIXED		13.2000				100.0000
FXD 1001010101	KE0000001030	10-Jun-15	2-Jun-22	80	4,622.40	FIXED		13.2000				100.0000
FXD 1001010101	KE0000001030	10-Jun-15	2-Jun-22	80	4,622.40	FIXED		13.2000				100.0000
FXD 1001010101	KE0000001030	10-Jun-15	2-Jun-22	80	4,622.40	FIXED		13.2000				100.0000
FXD 1001010101	KE0000001030	10-Jun-15	2-Jun-22	80	4,622.40	FIXED		13.2000				100.0000
FXD 1001010101	KE0000001030	10-Jun-15	2-Jun-22	80	4,622.40	FIXED		13.2000				