

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												
TWO YEAR BONDS												
FND 10010101	KE000000932	28-Jan-19	25-Jan-21	109	31,120.86	Fixed		10.7510				107,3425
FIVE YEAR BONDS												
FND 10010102	KE000000934	30-Mar-18	29-Nov-23	49	36,473.84	Fixed		13.8208				101,7981
FND 10010103	KE000000944	25-Apr-18	18-Apr-21	193	19,544.20	Fixed		14.3340				104,7292
FND 10010104	KE000000957	25-Jun-18	19-Jul-21	265	24,395.35	Fixed		14.0690				104,7354
FND 10010105	KE000000948	26-Sep-18	20-Sep-21	367	23,451.05	Fixed		13.1120				106,1817
FND 10010106	KE000000934	20-Aug-12	20-Aug-22	893	29,599.15	Fixed		12.4650	8.9500	107.4807	100.9247	100,000,000
FND 10010107	KE000000784	23-Oct-17	17-Oct-20	739	29,712.35	Fixed		14.0170				106,1318
FND 10010108	KE000000918	20-Mar-18	20-Mar-21	893	30,795.05	Fixed		12.2890				106,0276
FND 10010109	KE000000942	25-Sep-18	18-Feb-24	1,339	46,569.50	Fixed		12.5040	10.2100	104.4308	103.0334	500,000,000
FND 10010110	KE000000926	13-Mar-18	8-Mar-24	1,308	36,01.40	Fixed		10.8720				101,9933
FND 10010111	KE000000936	16-Jun-18	8-Jun-21	1,503	45,072.68	Fixed		11.4960				103,0300
FND 10020101	KE000000947	11-Mar-20	5-Mar-21	1,610	30,127.84	Fixed		11.6870				100,2545
TEN YEAR BONDS												
FND 10010101	KE000000998	1-Nov-10	10-Oct-20	11	33,397.90	Fixed		9.3070				100,8617
FND 10010102	KE000000938	25-Jun-11	13-Jun-24	451	36,473.20	Fixed		12.7590				104,4818
FND 10010103	KE000000937	1-Jul-11	18-Jun-23	396	38,448.28	Fixed		14.1710				106,8458
FND 10010104	KE000000880	25-Mar-15	15-Mar-24	1,194	36,862.15	Fixed		14.1800				106,0322
FND 10010105	KE000000930	29-Aug-10	17-Aug-20	1,139	18,100.45	Fixed		13.0390				110,7325
FND 10010106	KE000000922	31-Jul-11	19-Jul-21	1,078	36,174.45	Fixed		14.9660				101,0270
FND 10010107	KE000000972	27-Aug-11	14-Aug-20	2,807	45,584.60	Fixed		12.6980				103,0270
FND 10010108	KE000000916	17-Oct-11	8-Oct-20	2,879	54,434.49	Fixed		14.5680				101,1255
FND 10010109	KE000000963	25-Feb-12	14-Feb-23	1,649	52,044.00	Fixed		12.4380				100,3530
FND 10010110	KE000000917	15-Jul-11	7-Jul-20	1,098	51,303.00	Fixed		12.3000				100,9151
FND 10010111	KE000000919	19-Aug-11	8-Aug-23	1,229	45,003.00	Fixed		11.8170	10.1750	107.8960	106.3633	99,8714
FND 10010112	KE000000959	25-Nov-10	12-Nov-21	1,322	49,222.41	Fixed		12.2890				104,1515
FIFTEEN YEAR BONDS												
FND 10020101	KE000000945	20-Aug-12	7-Mar-22	115	3,454.60	Fixed		14.5000				100,0000
FND 10020102	KE000000930	25-Jun-11	1-Jun-21	899	32,460.00	Fixed		13.8000				107,2031
FND 10020103	KE000000940	20-Aug-10	7-Mar-24	790	32,668.10	Fixed		14.5000				108,1474
FND 10020104	KE000000938	20-Aug-10	7-Mar-24	790	32,799.30	Fixed		14.5000				108,1474
FND 10020105	KE000000938	26-Sep-10	7-Oct-24	1,489	31,652.45	Fixed		14.5000				107,8030
FND 10020106	KE000000938	26-Sep-10	7-Oct-24	1,489	32,651.45	Fixed		14.5000				107,8030
FND 10020107	KE000000938	26-Sep-11	8-Sep-23	1,887	13,613.10	Fixed		9.0000				94,4556
FND 10020108	KE000000930	25-Sep-11	8-Sep-21	2,004	48,100.00	Fixed		11.0000				100,2580
FND 10020109	KE000000936	25-Sep-11	7-Feb-24	2,473	45,156.45	Fixed		12.2500				94,1241
FND 10020110	KE000000948	29-Aug-11	10-Aug-21	2,741	39,930.00	Fixed		12.0000				102,4945
FND 10020111	KE000000942	29-Aug-11	8-Mar-21	2,496	49,254.00	Fixed		12.6000				100,4570
FND 10020112	KE000000937	22-Oct-11	8-Oct-18	2,743	29,846.50	Fixed		12.7500				100,8480
FND 10020113	KE000000930	26-Jun-11	1-Jun-18	2,481	40,000.00	Fixed		12.8510				100,0355
FND 10020114	KE000000940	26-Jun-11	8-Jun-18	2,481	40,400.00	Fixed		12.8510				100,0355
FND 10020115	KE000000938	13-Aug-11	8-Aug-18	2,496	41,447.46	Fixed		12.7340				100,4601
FND 10020116	KE000000942	29-Jul-11	10-Jul-18	2,503	50,552.00	Fixed		12.3400				100,3061
FND 10020117	KE000000721	25-Feb-10	3-Feb-21	1,233	5,191.25	Fixed		12.7360	12.4500	103.9962	107.9892	107,8991
TWENTY YEAR BOND												
FND 10020101	KE000000940	30-Jun-09	8-Jun-21	2,737	36,165.10	Fixed		13.7500				111,1973
FND 10020102	KE000000938	30-Jun-11	8-Jun-21	2,881	4,860.46	Fixed		10.0000				99,8024
FND 10020103	KE000000949	26-Sep-11	1-Feb-22	4,407	44,801.05	Fixed		12.0000				99,6517
FND 10020104	KE000000954	26-Sep-11	1-Sep-26	5,807	12,701.26	Fixed		14.0000				109,1125
FND 10020105	KE000000932	20-Mar-11	1-Mar-18	4,333	31,887.70	Fixed		13.2000				104,1565
FND 10020106	KE000000955	30-Jul-11	5-Jul-18	4,479	15,446.65	Fixed		12.2000				101,6318
FND 10020107	KE000000984	15-Apr-10	21-Mar-19	8,738	29,505.05	Fixed		12.8750				107,3330
THIRTY YEAR BOND												
FND 10010101	KE000000989	28-Jun-10	28-May-21	5,145	20,192.00	Fixed		11.2500				97,8593
FND 10010102	KE000000949	25-Jun-10	25-May-21	8,264	24,024.05	Fixed		13.4000				102,7031
INFRASTRUCTURE BONDS												
SBF 10010101	KE000000913	25-Feb-11	21-Jan-21	7,410	28,144.10	Fixed		12.0000				92,8419
INFRASTRUCTURE BONDS												
IFB 10000101	KE000000936	23-Feb-09	8-Feb-21	123	7,869.37	Fixed		12.9000				101,8308
IFB 10000102	KE000000924	7-Oct-09	22-Nov-21	410	5,388.31	Fixed		12.9000				101,5128
IFB 10010101	KE000000942	3-Oct-11	18-Sep-21	1,075	11,726.38	Fixed		13.9990				107,2691
IFB 10010102	KE000000930	30-Sep-10	15-Sep-20	1,803	27,603.35	Fixed		11.0000				100,0000
IFB 10010103	KE000000910	27-Oct-11	13-Oct-20	1,105	27,469.95	Fixed		11.0000				100,0113
IFB 10010104	KE000000910	14-Nov-11	2-Oct-20	1,418	28,119.14	Fixed		11.0000				100,0000
IFB 10010105	KE000000983	20-Mar-11	10-Mar-21	2,349	51,102.20	Fixed		11.0000				102,7496
IFB 10010106	KE000000954	23-Mar-11	15-Mar-21	1,877	36,303.40	Fixed		11.0000				101,0072
IFB 10010107	KE000000969	24-Mar-11	8-Oct-21	4,215	46,029.68	Fixed		12.8000				100,7142
IFB 10010108	KE000000969	27-Feb-11	17-Feb-20	2,499	46,339.46	Fixed		12.8000				101,4524
IFB 10010109	KE000000788	27-Feb-11	18-Feb-24	1,502	41,449.46	Fixed		12.5000				107,7489
IFB 10010110	KE000000993	29-Jun-11	10-Jun-21	4,477	41,184.46	Fixed		13.5000				106,4160
IFB 10010111	KE000000919	19-Nov-10	25-Feb-24	6,581	36,787.20	Fixed		11.9000				103,8466
IFB 10010112	KE000000930	25-Mar-11	22-Feb-24	1,537	16,808.00	Fixed		12.2000				102,2820
IFB 10010113	KE000000954	26-Oct-11	8-Oct-21	5,473	71,630.45	Fixed		11.7500	11.1500	109.2309	103.5369	99,2014
IFB 10010114	KE000000954	26-Oct-11	8-Oct-21	5,473	71,630.45	Fixed		11.7500	11.2000	108.8927	103.5987	100,2814
IFB 10020101	KE000000930	28-Oct-11	8-Oct-16	5,473	71,630.45	Fixed		11.7500				100,8927
IFB 10020102	KE000000930	15-Apr-10	2-Apr-20	3,098	36,010.13	Fixed		10.5000				101,2883
IFB 10020103	KE000000983	3-Jun-10	25-May-20	2,095	16,275.48	Fixed		10.2000				101,2883
IFB 10020104	KE000000945	24-Aug-10	11-Aug-21	3,959	78,639.08	Fixed		10.9000	10.9900	100.6479	99.5004	99,4483
IFB 10020105	KE000000945	24-Aug-10	11-Aug-21	3,959	78,639.08	Fixed		10.9000	10.9900	100.5488	100.2073	99,4483
IFB 10020106	KE000000945	24-Aug-10	11-Aug-21	3,959	78,639.08	Fixed		10.9000	10.9900	104.8335	103.4833	99,4483
BONDS SELL ONLY BACS TRANSACTIONS												
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION												
FND 10000101	KE000000918	31-Mar-08	13-Mar-21	889	34,789.80	Fixed		12.9000	8.8000	108.7999	107.8397	106,9576
FND 10010101	KE000000970	28-Sep-11	20-Sep-21	2,345	48,802.28	Fixed		11.0000				2,750,000
FND 10010102	KE000000918	20-Mar-10	20-Mar-21	891	39,175.00	Fixed		12.9000	8.9500	108.8719	108.8988	100,2862
FND 10010103	KE000000963	25-Feb-11	17-Feb-20	2,349	52,044.00	Fixed		12.4380	10.8100	109.7690	109.2223	100,3036
FND 10020101	KE000000989	29-Oct-11	15-Oct-20	2,741	39,175.00	Fixed		13.0000	11.6000	108.1033	107.4649	100,0000
FND 10020102	KE000000918	29-Jul-11	10-Jul-18	1,503	50,552.00	Fixed		12.3400	12.0000	107.3901	99.8133	100,3061
IFB 10010101	KE000000910	14-Nov-11	2-Oct-20	1,418	28,119.14	Fixed		11.0000	10.5000	107.5511	106.6003	100,0000
IFB 10010102	KE000000910	14-Nov-11	2-Oct-20	1,418	28,119.14	Fixed		11.0000	10.5000	107.5511	106.6003	100,0000
IFB 10010103	KE000000910	14-Nov-11	2-Oct-20	1,418	28,119.14	Fixed		11.0000	10.5000	107.5511	106.6003	100,0000
IFB 10010104	KE000000910	14-Nov-11	2-Oct-20	1,418	28,119.14	Fixed		11.0000	10.5000	107.5511	106.6003	100,0000
IFB 10010105	KE000000910	14-Nov-11	2-Oct-20	1,418	28,119.14	Fixed		11.0000	10.5000	107.5511	106.6003	100,0000
IFB 10010106	KE000000910	14-Nov-11	2-Oct-20	1,418	28,119.14	Fixed		11.0000	10.5000	107.5511	106.6003	100,0000
IFB 10010107	KE000000910	14-Nov-11	2-Oct-20	1,418	28,119.14	Fixed		11.0000	10.5000	107.5511	106.6003	100,0000
IFB 10010108	KE000000910	14-Nov-11	2-Oct-20	1,418	28,119.14	Fixed		11.0000	10.5000	107.5511	106.6003	100,0000
IFB 10010109	KE000000910	14-Nov-11	2-Oct-20	1,418	28,119.14	Fixed		11.0000	10.5000	107.5511	106.6003	100,0000
IFB 10010110	KE000000910	14-Nov-11	2-Oct-20	1,418	28,119.14	Fixed		11.0000	10.5000	107.5511	106.6003	100,0000