

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE												October 8, 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												October 9, 2020
FKD 1001010	KE000000932	26-Jan-10	25-Jan-21	108	31,120.85	Fixed		10.7510				107,3425
FIVE YEAR BONDS												
FKD 1001015 3Y	KE000000936	30-Mar-10	29-Feb-23	133	36,873.84	Fixed		13.0208				101,7981
FKD 1001016 3Y	KE000000946	25-Apr-10	18-Apr-21	101	19,844.20	Fixed		14.3340				104,7200
FKD 1001016 3Y	KE000000917	25-Apr-10	19-Jul-21	101	24,395.30	Fixed		13.0090	7.7330	107.7912	106.8605	104,7200
FKD 1001017 3Y	KE000000934	20-Aug-11	20-Aug-22	994	20,399.15	Fixed		12.4650				100,2447
FKD 1001018 3Y	KE000000784	23-Oct-11	11-Oct-22	798	20,712.10	Fixed		12.5170	8.8000	111.8028	107.0910	106,1815
FKD 1001018 3Y	KE000000784	23-Oct-11	11-Oct-22	798	20,712.10	Fixed		12.5170	8.8188	111.8204	107.0648	106,1815
FKD 1001018 3Y	KE000000918	26-Mar-10	26-Mar-21	980	30,756.35	Fixed		12.2090	8.9000	108.9895	105.9811	106,0275
FKD 1001018 3Y	KE000000947	25-Feb-10	18-Feb-24	1,208	65,369.00	Fixed		11.3040				101,0334
FKD 1001019 3Y	KE000000706	19-Mar-10	8-Mar-21	1,005	38,401.40	Fixed		10.8720				107,8920
FKD 1001019 3Y	KE000000786	16-Nov-10	9-Nov-24	1,509	65,472.40	Fixed		11.4500				101,0390
FKD 1002010 3Y	KE000000847	11-Mar-20	5-Mar-25	1,869	30,121.88	Fixed		11.6970				104,2045
TEN YEAR BONDS												
FKD 100101010	KE000000198	1-Mar-10	18-Oct-20	10	33,387.00	Fixed		9.3020				100,4612
FKD 100101010	KE000000198	25-Jan-10	18-Oct-20	970	36,273.26	Fixed		12.7090				106,8126
FKD 100101010	KE000000637	1-Jul-10	18-Apr-21	984	39,428.20	Fixed		12.3170				106,6458
FKD 100101010	KE000000880	29-Mar-10	15-Jan-21	1,193	36,802.15	Fixed		12.1590				106,0322
FKD 100101010	KE000000932	29-Aug-10	17-Apr-21	2,138	18,306.45	Fixed		13.0380				105,7265
FKD 100101010	KE000000727	31-Jul-11	19-Jul-22	2,078	36,174.40	Fixed		12.9660				110,2676
FKD 100101010	KE000000762	27-Aug-10	18-Apr-21	2,066	60,050.60	Fixed		12.9880	11.4000	108.1307	106.5200	107,0070
FKD 100101010	KE000000918	17-Oct-10	4-Oct-20	2,875	54,034.48	Fixed		12.9680	11.4000	109.7801	108.7239	107,1210
FKD 100101010	KE000000963	26-Feb-10	15-Feb-20	3,201	51,302.00	Fixed		12.3000				104,8151
FKD 100101010	KE000000816	19-Apr-10	4-Apr-20	3,097	51,302.00	Fixed		12.3000				104,8151
FKD 100101010	KE000000816	19-Apr-10	4-Apr-20	3,201	61,001.00	Fixed		13.1170				106,2663
FKD 100101010	KE000000948	25-Nov-10	12-Nov-23	3,321	69,222.41	Fixed		12.2800				103,5115
FIFTEEN YEAR BONDS												
FKD 100201010	KE000000145	26-Mar-07	7-Mar-22	514	3,654.60	Fixed		14.5000				100,0890
FKD 100201010	KE000000182	25-Jan-07	4-Jun-22	605	36,682.60	Fixed		11.5000				107,2031
FKD 100201010	KE000000180	26-Mar-07	7-Jun-22	789	36,656.36	Fixed		12.3000				106,1423
FKD 100201010	KE000000148	31-Mar-08	13-Mar-23	885	34,789.80	Fixed		12.0000				106,5876
FKD 100201010	KE000000936	26-Oct-10	1-Oct-24	1,409	31,862.40	Fixed		12.3000				107,8035
FKD 100201010	KE000000185	29-Mar-10	10-Mar-25	1,192	27,691.20	Fixed		12.2000				94,4113
FKD 100201010	KE000000180	26-Oct-10	8-Oct-24	1,409	18,133.10	Fixed		13.0000				100,0000
FKD 100201010	KE000000925	26-Feb-10	6-Sep-27	2,005	60,807.10	Fixed		11.0000				100,4285
FKD 100201010	KE000000720	26-Feb-11	7-Feb-28	2,817	42,138.45	Fixed		11.2000				99,2221
FKD 100201010	KE000000985	29-Jul-10	15-Apr-21	2,700	39,750.00	Fixed		12.8000				100,4445
FKD 100201010	KE000000812	28-Mar-10	9-May-21	4,585	49,254.80	Fixed		12.6500				102,4078
FKD 100201010	KE000000972	22-Oct-10	13-Oct-23	4,702	29,654.20	Fixed		12.2500				100,8865
FKD 100201010	KE000000940	28-Jun-10	8-Jun-18	4,440	80,000.00	Fixed		12.8170				102,0305
FKD 100201010	KE000000910	29-Jun-10	1-May-18	4,440	80,000.00	Fixed		12.8170				102,0305
FKD 100201010	KE000000154	13-Mar-10	24-Apr-18	4,305	62,447.20	Fixed		12.7340				101,4961
FKD 100201010	KE000000718	25-Feb-07	5-Feb-23	5,232	65,991.25	Fixed		12.7500				101,3892
TWENTY YEAR BONDS												
FKD 100301010	KE000000140	30-Jun-08	5-Jun-23	2,736	38,165.10	Fixed		13.7500	11.2000	117.2465	112.8688	113,1873
FKD 100301010	KE000000176	30-Mar-11	5-May-21	3,860	9,305.60	Fixed		10.0000				99,8524
FKD 100301010	KE000000384	28-Jun-10	1-May-21	4,408	64,401.60	Fixed		12.0000				106,0571
FKD 100301010	KE000000943	26-Mar-10	1-Sep-26	5,806	12,701.20	Fixed		14.0000				104,3125
FKD 100301010	KE000000928	29-Mar-10	1-May-26	5,392	21,407.70	Fixed		13.2000				101,1865
FKD 100301010	KE000000855	30-Jun-10	5-Jul-28	4,478	18,666.00	Fixed		13.2000				101,8116
FKD 100301010	KE000000854	16-Apr-10	5-Jul-28	4,737	23,561.00	Fixed		12.8730				107,3338
THIRTY YEAR BONDS												
FKD 100401010	KE000000188	28-Apr-10	28-Mar-26	5,584	25,192.00	Fixed		11.2000				97,8583
FKD 100401010	KE000000944	25-Apr-10	25-May-21	8,280	43,224.00	Fixed		13.8000				106,7001
INFRASTRUCTURE BONDS												
IKB 100101010	KE000000135	28-Feb-11	21-Jan-21	7,409	28,144.70	Fixed		12.0000				92,8419
BONDS SELL/BUY BACK TRANSACTIONS												
FKD 100201010	KE000000136	23-Feb-09	8-Feb-21	152	2,669.37	Fixed		12.9000				101,6300
FKD 100201010	KE000000384	3-Oct-10	20-Sep-21	409	5,380.32	Fixed		12.0000				101,5108
FKD 100101010	KE000000242	3-Oct-11	18-Sep-23	1,074	11,735.00	Fixed		11.0000				107,6921
FKD 100101010	KE000000130	30-Mar-10	15-Sep-25	1,802	27,803.35	Fixed		11.0000				101,0986
FKD 100101010	KE000000139	27-Oct-10	15-Oct-26	2,306	27,445.60	Fixed		11.0000	10.1000	106.1884	102.9906	106,0113
FKD 100101010	KE000000140	14-Oct-10	1-Sep-26	1,315	25,119.00	Fixed		11.0000				101,2000
FKD 100101010	KE000000183	30-Mar-10	15-Mar-27	2,348	51,152.20	Fixed		11.0000				102,7486
FKD 100101010	KE000000454	23-Mar-10	15-Mar-25	1,476	36,301.20	Fixed		12.5000				107,0972
FKD 100101010	KE000000950	26-Oct-10	15-Oct-21	4,614	40,630.00	Fixed		12.0000				107,7145
FKD 100101010	KE000000680	27-Feb-11	17-Feb-29	1,048	14,330.40	Fixed		12.5000				107,0972
FKD 100101010	KE000000786	27-Feb-11	16-Feb-29	1,047	11,449.46	Fixed		12.5000				107,4446
FKD 100101010	KE000000893	29-Jun-10	10-Jun-23	4,478	41,184.00	Fixed		12.0000				106,4150
FKD 100101010	KE000000910	19-Jun-10	25-Oct-23	4,506	36,707.40	Fixed		11.8000				103,4466
FKD 100101010	KE000000786	26-Mar-10	22-Feb-24	8,816	16,408.40	Fixed		12.0000				102,8520
FKD 100101010	KE000000943	26-Oct-10	8-Oct-26	5,477	21,608.00	Fixed		11.7500	11.5000	113.1299	111.2247	108,4416
FKD 100101010	KE000000943	26-Oct-10	8-Oct-26	5,477	21,608.00	Fixed		11.7500	11.5000	113.1299	111.2247	108,4416
FKD 100101010	KE000000943	26-Oct-10	8-Oct-26	5,477	21,608.00	Fixed		11.7500	11.5000	113.1299	111.2247	108,4416
FKD 100301010	KE000000940	15-Apr-10	2-Apr-26	3,097	38,010.13	Fixed		13.0000				109,8877
FKD 100301010	KE000000883	3-Jun-10	25-May-26	2,054	19,275.46	Fixed		10.2000	8.7083	105.2385	101.5995	101,2890
FKD 100301010	KE000000945	26-Aug-20	11-Aug-21	3,029	78,639.09	Fixed		10.9000	10.9200	106.2421	105.9004	99,5004
FKD 100301010	KE000000945	26-Aug-20	11-Aug-21	3,029	78,639.09	Fixed		10.9000	10.9200	106.2421	105.9004	99,5004
FKD 100301010	KE000000945	26-Aug-20	11-Aug-21	3,029	78,639.09	Fixed		10.9000	10.9200	106.2421	105.9004	99,5004
FKD 100301010	KE000000945	26-Aug-20	11-Aug-21	3,029	78,639.09	Fixed		10.9000	10.9200	106.2421	105.9004	99,5004
FKD 100301010	KE000000945	26-Aug-20	11-Aug-21	3,029	78,639.09	Fixed		10.9000	10.9200	106.2421	105.9004	99,5004
FKD 100301010	KE000000945	26-Aug-20	11-Aug-21	3,029	78,639.09	Fixed		10.9000	10.9200	106.2421	105.9004	99,5004
FKD 100301010	KE000000945	26-Aug-20	11-Aug-21	3,029	78,639.09	Fixed		10.9000	10.9200	106.2421	105.9004	99,5004
FKD 100301010	KE000000945	26-Aug-20	11-Aug-21	3,029	78,639.09	Fixed		10.9000	10.9200	106.2421	105.9004	99,5004
FKD 100301010	KE000000945	26-Aug-20	11-Aug-21	3,029	78,639.09	Fixed		10.9000	10.9200	106.2421	105.9004	99,5004
FKD 100301010	KE000000945	26-Aug-20	11-Aug-21	3,029	78,639.09	Fixed		10.9000	10.9200	106.2421	105.9004	99,5004
FKD 100301010	KE000000945	26-Aug-20	11-Aug-21	3,029	78,639.09	Fixed		10.9000	10.9200	106.2421	105.9004	99,5004
FKD 100301010	KE000000945	26-Aug-20	11-Aug-21	3,029	78,639.09	Fixed		10.9000	10.9200	106.2421	105.9004	99,5004
FKD 100301010	KE000000945	26-Aug-20	11-Aug-21	3,029	78,639.09	Fixed		10.9000	10.9200	106.2421	105.9004	99,5004
FKD 100301010	KE000000945	26-Aug-20	11-Aug-21	3,029	78,639.09	Fixed		10.9000	10.9200	106.2421	105.9004	99,5004
FKD 100301010	KE000000945	26-Aug-20	11-Aug-21	3,029	78,639.09	Fixed		10.9000	10.9200	106.2421	105.9004	99,5004
FKD 100301010	KE000000945	26-Aug-20	11-Aug-21	3,029	78,639.09	Fixed		10.9000	10.9200	106.2421	105.9004	99,5004
FKD 100301010												