

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE												October 12, 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 12, 2020
TWO YEAR BONDS													
FXD 10011001	KE000000932	26-Jan-10	25-Jan-17	105	31,120.86	Fixed	10.7510				107.3425		
FIVE YEAR BONDS													
FXD 10011010	KE000000936	30-Mar-10	29-Mar-15	42	36,673.84	Fixed	13.0208				101.7981		
FXD 10011011	KE000000946	25-Apr-10	18-Apr-15	189	19,544.20	Fixed	14.3340	5.9007	111.1043	111.2224	104.7250	170,000,000	
FXD 10011012	KE000000957	25-Apr-10	19-Jul-15	265	24,395.20	Fixed	13.0595	7.3000	108.1910	108.8463	104.6505	300,000,000	
FXD 10011013	KE000000946	26-Mar-10	20-Sep-15	361	23,401.05	Fixed	13.1120	11.9600	107.7200	108.0708	106.1817	100,000,000	
FXD 10011014	KE000000949	20-Aug-11	20-Aug-16	479	20,599.15	Fixed	12.4550				103.2447		
FXD 10011015	KE000000784	23-Oct-11	17-Oct-16	798	20,712.10	Fixed	13.0170				107.0910		
FXD 10011016	KE000000918	20-Mar-10	20-Mar-15	889	30,795.05	Fixed	12.2890	8.5388	108.1885	108.8787	106.1811	140,000,000	
FXD 10011017	KE000000918	20-Mar-10	20-Mar-15	889	30,795.05	Fixed	12.2890	8.5388	107.1198	108.0900	106.1811	120,000,000	
FXD 10011018	KE000000947	25-Feb-10	18-Feb-14	1,205	65,393.00	Fixed	13.3048				101.0334		
FXD 10011019	KE000000906	19-Mar-10	8-May-14	1,504	38,401.40	Fixed	10.8724	10.4500	105.9621	107.3643	107.8930	190,000,000	
FXD 10011020	KE000000786	16-Nov-10	9-Dec-14	1,519	65,472.40	Fixed	11.4500				101.0300		
FXD 10011021	KE000000847	11-Mar-20	5-May-21	1,066	30,121.88	Fixed	11.6970				104.2045		
TEN YEAR BONDS													
FXD 10011022	KE000000986	1-Nov-10	10-Oct-20	7	33,387.00	Fixed	8.3020				100.4617		
FXD 10011023	KE000000958	25-Apr-10	19-Apr-20	889	36,273.20	Fixed	12.7098				104.8128		
FXD 10011024	KE000000937	1-Jul-10	18-Apr-20	880	39,428.20	Fixed	12.3710				106.6458		
FXD 10011025	KE000000880	20-Mar-10	15-Jan-21	1,190	36,402.15	Fixed	12.1850	10.2500	108.0219	109.2111	106.0322	115,300,000	
FXD 10011026	KE000000932	29-Aug-10	17-Apr-20	2,130	18,306.45	Fixed	13.0380				105.7250		
FXD 10011027	KE000000727	31-Jul-11	19-Jul-21	3,078	36,174.40	Fixed	12.9660				110.2976		
FXD 10011028	KE000000762	27-Aug-10	18-Apr-20	2,893	40,580.60	Fixed	12.9880				106.0335		
FXD 10011029	KE000000918	17-Oct-10	4-Oct-20	2,875	54,034.00	Fixed	12.5030				106.7230		
FXD 10011030	KE000000963	25-Feb-10	19-Feb-20	3,240	50,044.00	Fixed	12.4380				106.3036		
FXD 10011031	KE000000867	19-Apr-10	2-Apr-20	3,038	51,305.00	Fixed	12.3000				104.8151		
FXD 10011032	KE000000876	19-Apr-10	8-Apr-20	3,240	46,001.00	Fixed	13.1170				105.4630		
FXD 10011033	KE000000948	25-Nov-10	12-Feb-21	3,319	49,222.41	Fixed	12.2800				103.5115		
FIFTEEN YEAR BONDS													
FXD 10011034	KE000000945	26-Mar-07	7-Mar-22	511	3,654.60	Fixed	14.5000				109.0850		
FXD 10011035	KE000000932	25-Apr-10	4-Jun-22	652	38,462.00	Fixed	13.5000				107.2031		
FXD 10011036	KE000000930	26-Mar-10	7-Jun-22	798	36,556.10	Fixed	13.2000				105.1423		
FXD 10011037	KE000000948	31-Mar-08	13-Mar-23	884	34,789.80	Fixed	12.0000				106.8070		
FXD 10011038	KE000000936	26-Feb-10	1-Oct-24	1,456	31,862.40	Fixed	12.3000	12.8808	108.8814	108.8814	107.8030	20,000,000	
FXD 10011039	KE000000936	26-Mar-10	10-Mar-24	1,479	27,441.20	Fixed	12.3000	10.4000	108.9485	109.1380	99.4113	300,000,000	
FXD 10011040	KE000000936	26-Mar-10	8-Oct-24	1,480	18,833.10	Fixed	13.0000				99.8900		
FXD 10011041	KE000000936	26-Mar-10	8-Sep-27	2,400	18,807.10	Fixed	13.0000				100.4280		
TWENTY FIVE YEAR BOND													
FXD 10011042	KE000000930	26-Feb-10	7-Feb-28	2,414	42,138.45	Fixed	13.2000	11.2000	107.9492	109.2134	99.2221	350,000,000	
THIRTY YEAR BOND													
FXD 10011043	KE000000940	28-Jun-10	8-Jun-30	5,341	20,103.00	Fixed	12.0000				102.6761		
FXD 10011044	KE000000948	25-Feb-10	25-May-43	8,260	43,224.05	Fixed	12.0000	12.9500	107.3466	103.2335	102.701	200,000,000	
FXD 10011045	KE000000932	28-Feb-11	21-Jul-41	7,408	28,154.70	Fixed	12.0000				92.8473		
INFRASTRUCTURE BONDS													
FXD 10011046	KE000000936	23-Feb-10	4-Feb-21	119	7,660.37	Fixed	12.0000				101.4046		
FXD 10011047	KE000000936	23-Feb-10	22-Feb-21	606	3,583.33	Fixed	12.0000				101.5128		
FXD 10011048	KE000000942	3-Oct-11	18-Sep-23	1,071	11,759.50	Fixed	12.0000				102.6021		
FXD 10011049	KE000000932	30-Mar-10	18-Sep-23	1,798	27,220.20	Fixed	12.0000				101.6896		
FXD 10011050	KE000000930	27-Jul-10	27-Jul-24	2,191	27,046.10	Fixed	12.0000	10.0000	106.8171	103.3386	102.0000	100,000,000	
FXD 10011051	KE000000930	14-Jul-10	15-Jul-24	1,512	36,130.30	Fixed	12.0000				102.0000		
FXD 10011052	KE000000930	20-Mar-10	15-Mar-24	1,456	51,150.00	Fixed	12.0000				102.0000		
FXD 10011053	KE000000944	23-Mar-10	12-May-21	1,071	36,130.30	Fixed	12.0000				102.0000		
FXD 10011054	KE000000930	26-Jul-10	8-Oct-23	1,451	36,130.30	Fixed	12.0000				102.0000		
FXD 10011055	KE000000940	27-Feb-11	17-Feb-29	3,045	14,520.20	Fixed	12.0000				113.824		
FXD 10011056	KE000000788	27-Jul-11	17-Jul-29	4,498	14,520.20	Fixed	12.0000				107.442		
FXD 10011057	KE000000930	26-Jul-10	15-Jun-23	1,473	41,134.80	Fixed	12.0000				113.824		
FXD 10011058	KE000000930	19-Jun-10	25-Oct-29	4,547	37,727.30	Fixed	11.9500				102.0000		
FXD 10011059	KE000000780	25-Mar-10	27-Feb-44	1,533	71,608.85	Fixed	12.0000				102.0000		
FXD 10011060	KE000000944	26-Feb-10	8-Oct-29	1,474	14,520.20	Fixed	11.7000	11.9998	107.7449	102.318	102.0000	240,000,000	
FXD 10011061	KE000000930	15-Feb-20	17-Feb-29	3,054	38,653.10	Fixed	12.0000				102.0000		
FXD 10011062	KE000000944	3-Jun-20	25-May-28	2,051	19,745.40	Fixed	12.0000	10.9500	101.1761	100.7388	99.9000	207,500,000	
BONDS SELL/BUY BACK TRANSACTIONS													
FXD 10011063	KE000000956	24-Apr-20	11-May-21	3,075	78,039.10	Fixed	10.0000	10.9500	101.1761	100.7388	99.9000	207,500,000	
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION													
FXD 10011064	KE000000936	26-Feb-10	18-Feb-21	409	36,273.20	Fixed	12.0000	10.5700	100.8327	99.8881	100.8811	20,000,000	
FXD 10011065	KE000000936	27-Feb-10	18-Feb-21	2,803	45,844.60	Fixed	12.0000	10.5700	100.8327	101.8778	100.8811	2,000,000	
FXD 10011066	KE000000936	26-Feb-10	18-Feb-21	1,407	22,922.30	Fixed	12.0000	10.5700	100.8327	101.8778	100.8811	1,000,000	
FXD 10011067	KE000000930	26-Feb-10	7-Feb-22	256	32,068.15	Fixed	12.0000	10.5700	100.8327	101.8778	100.8811	2,000,000	
FXD 10011068	KE000000930	26-Feb-10	7-Feb-22	256	32,068.15	Fixed	12.0000	10.5700	100.8327	101.8778	100.8811	2,000,000	
FXD 10011069	KE000000930	26-Feb-10	7-Feb-22	256	32,068.15	Fixed	12.0000	10.5700	100.8327	101.8778	100.8811	2,000,000	
FXD 10011070	KE000000930	26-Feb-10	7-Feb-22	256	32,068.15	Fixed	12.0000	10.5700	100.8327	101.8778	100.8811	2,000,000	
FXD 10011071	KE000000930	26-Feb-10	7-Feb-22	256	32,068.15	Fixed	12.0000	10.5700	100.8327	101.8778	100.8811	2,000,000	
FXD 10011072	KE000000930	26-Feb-10	7-Feb-22	256	32,068.15	Fixed	12.0000	10.5700	100.8327	101.8778	100.8811	2,000,000	
FXD 10011073	KE000000930	26-Feb-10	7-Feb-22	256	32,068.15	Fixed	12.0000	10.5700	100.8327	101.8778	100.8811	2,000,000	
FXD 10011074	KE000000930	26-Feb-10	7-Feb-22	256	32,068.15	Fixed	12.0000	10.5700	100.8327	101.8778	100.8811	2,000,000	
FXD 10011075	KE000000930	26-Feb-10	7-Feb-22	256	32,068.15	Fixed	12.0000	10.5700	100.8327	101.8778	100.8811	2,000,000	
FXD 10011076	KE000000930	26-Feb-10	7-Feb-22	256	32,068.15	Fixed	12.0000	10.5700	100.8327	101.8778	100.8811	2,000,000	
FXD 10011077	KE000000930	26-Feb-10	7-Feb-22	256	32,068.15	Fixed	12.0000	10.5700	100.8327	101.8778	100.8811	2,000,000	
FXD 10011078	KE000000930	26-Feb-10	7-Feb-22	256	32,068.15	Fixed	12.0000	10.5700	100.8327	101.8778	100.8811	2,000,000	
FXD 10011079	KE000000930	26-Feb-10	7-Feb-22	256	32,068.15	Fixed	12.0000	10.5700	100.8327	101.8778	100.8811	2,000,000	
FXD 10011080	KE000000930	26-Feb-10	7-Feb-22	256	32,068.15	Fixed	12.0000	10.5700	100.8327	101.8778	100.8811	2,000,000	
FXD 10011081	KE000000930	26-Feb-10	7-Feb-22	256	32,068.15	Fixed	12.0000	10.5700	100.8327	101.8778	100.8811	2,000,000	
FXD 10011082	KE000000930	26-Feb-10	7-Feb-22	256	32,068.15	Fixed	12.0000	10.5700	100.8327	101.8778	100.8811	2,000,000	
FXD 10011083	KE000000930	26-Feb-10	7-Feb-22	256	32,068.15	Fixed	12.0000	10.5700	100.8327	101.8778	100.8811	2,000,000	
FXD 10011084	KE000000930	26-Feb-10	7-Feb-22	256	32,068.15	Fixed	12.0000	10.5700	100.8327	101.8778	100.8811	2,000,000	
FXD 10011085	KE000000930	26-Feb-10	7-Feb-22	256	32,068.15	Fixed	12.0000	10.5700	100.8327	101.8778	100.8811	2,000,000	
FXD 10011086	KE000000930	26-Feb-10	7-Feb-22	256	32,06								