

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE												October 13, 2020	
Issue No.	T25N Code	Issue Date	Maturity Date	Days to Maturity	Outstanding Value in millions	Current Rate	Coupon (%)	Traded Yield (%)	Dirty Price (K)	Clean Price (K)	Previous Price (K)	Value Traded (K)	
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS ABOVE KES 50 MILLION													
TWO YEAR BONDS													
KF0000000033	26-Nov-15	26-Jun-21	504	31,120.08	Fixed	10.7010					501,342.3		
FIVE YEAR BONDS													
KF0000000004	30-Nov-15	30-Apr-21	41	18,474.88	Fixed	13.8200					301,381.1		
KF0000000046	29-Apr-16	18-Apr-21	198	18,544.26	Fixed	14.3400					111,220.4		
KF0000000102	26-Sep-16	17-Oct-21	272	24,256.29	Fixed	14.3400					24,256.29		
KF0000000048	26-Sep-16	26-Jun-22	344	23,051.05	Fixed	14.1120	7.6000	105.781	104.088	105.974	899,000.00		
KF0000000134	26-Aug-17	20-Aug-22	478	28,099.15	Fixed	12.4600					103,567.7		
KF0000000176	23-Oct-17	17-Oct-22	729	20,172.25	Fixed	12.4700					107,870.1		
KF0000000188	26-Mar-18	20-Aug-22	889	30,729.05	Fixed	12.4200	3.3000	107.124	105.291	105.879	80,000.00		
KF0000000204	25-Feb-18	15-Aug-22	840	25,500.65	Fixed	12.4200					103,038.4		
KF0000000126	13-Mar-18	8-Mar-23	1,301	38,821.60	Fixed	10.8720	10.1000	106.188	105.291	105.834	100,000.00		
KF0000000178	16-Mar-18	15-Oct-23	1,020	43,672.00	Fixed	10.8700	10.1200	106.188	105.291	105.834	200,000.00		
KF0000000147	11-Mar-20	15-May-25	1,665	30,121.88	Fixed	11.9670					104,745.1		
TEN YEAR BONDS													
KF0000000196	16-Nov-15	15-Oct-26	6	33,387.90	Fixed	8.9070					328,000.00		
KF0000000156	25-Jun-16	15-Jan-26	806	36,273.22	Fixed	12.7500					328,011.1		
KF0000000032	25-Jul-16	15-Feb-26	871	35,458.80	Fixed	12.7500					328,011.1		
KF0000000080	25-Sep-16	15-Mar-26	1,189	36,622.15	Fixed	14.1800	10.1500	106.873	105.901	106.518	50,000.00		
KF0000000100	25-Sep-16	15-Mar-26	1,189	36,622.15	Fixed	14.1800					110,700.0		
KF0000000172	22-Aug-17	17-Oct-22	480	25,500.65	Fixed	12.4200					110,700.0		
KF0000000237	31-Jul-17	17-Aug-22	3,078	35,174.60	Fixed	12.4200					110,700.0		
KF0000000076	27-Aug-17	15-Aug-22	480	25,500.65	Fixed	12.4200					110,700.0		
KF0000000218	17-Feb-18	4-Oct-28	2,871	54,034.68	Fixed	10.3020					103,678.0		
KF0000000235	25-Feb-18	15-Feb-28	3,044	54,040.00	Fixed	10.3020					103,678.0		
KF0000000197	15-Apr-18	1-AUG-29	3,000	51,320.00	Fixed	10.3000					102,951.1		
KF0000000213	15-Apr-18	1-AUG-29	3,000	51,320.00	Fixed	10.3000					102,951.1		
KF0000000569	25-Nov-19	12-Nov-29	3,317	69,222.41	Fixed	12.2400					103,115.1		
FIFTEEN YEAR BONDS													
KF0000000165	26-Mar-07	7-Mar-22	510	3,655.60	Fixed	14.9000					308,092.0		
KF0000000132	26-Mar-07	7-Mar-22	501	3,282.60	Fixed	14.9000					307,201.1		
KF0000000136	26-Mar-07	7-Mar-22	799	3,655.60	Fixed	14.9000					308,173.0		
KF0000000428	31-Mar-08	13-Mar-23	881	34,789.80	Fixed	14.9000					104,065.0		
KF0000000430	26-Oct-08	13-Mar-23	1,405	35,852.65	Fixed	14.9000					104,065.0		
KF0000000431	26-Mar-09	13-Mar-23	1,405	27,601.60	Fixed	10.2500					104,065.0		
KF0000000429	26-Sep-09	13-Mar-23	1,405	13,533.10	Fixed	10.2500					104,065.0		
KF0000000267	26-Sep-09	6-Sep-27	2,619	48,827.10	Fixed	11.0000					102,242.0		
KF0000000276	26-Sep-09	6-Sep-27	4,673	48,827.10	Fixed	11.0000					102,242.0		
KF0000000308	26-Sep-09	19-Apr-18	2,736	39,870.00	Fixed	12.0000					102,242.0		
KF0000000312	26-Mar-11	15-Mar-21	4,236	39,870.00	Fixed	12.0000					102,242.0		
KF0000000315	27-Oct-11	15-Jun-21	4,739	29,506.10	Fixed	12.7500					102,242.0		
KF0000000319	26-Sep-11	15-Jun-21	4,739	29,506.10	Fixed	12.7500					102,242.0		
KF0000000340	26-Sep-13	15-Jun-21	4,836	30,000.000	Fixed	14.8070					103,629.0		
KF0000000154	13-Mar-15	15-Jun-21	4,981	34,447.30	Fixed	14.8070					103,629.0		
KF0000000328	26-Jul-15	15-Jun-21	5,018	50,592.85	Fixed	12.3400					103,391.1		
KF0000000710	27-Feb-20	15-Feb-25	5,228	51,191.25	Fixed	12.7500					101,992.1		
TWENTY YEAR BOND													
KF0000000441	30-Jul-03	21-Mar-23	7,792	36,161.50	Fixed	13.7500					112,866.0		
KF0000000778	30-Jul-03	21-Mar-23	8,898	35,856.80	Fixed	13.7500					112,866.0		
KF0000000995	26-Sep-03	17-Mar-22	8,892	44,801.80	Fixed	12.0000					107,867.0		
KF0000000997	26-Sep-03	17-Mar-22	8,892	37,869.10	Fixed	12.0000					107,867.0		
KF0000000998	26-Sep-03	17-Mar-23	8,346	31,567.70	Fixed	13.0000					107,867.0		
KF0000000999	26-Sep-05	15-Jun-21	8,346	31,567.70	Fixed	13.0000					107,867.0		
KF0000000664	15-Apr-10	21-Mar-31	7,751	35,901.00	Fixed	12.8750	10.4550	103.909	103.909	103.909	200,000.00		
TWENTY FIVE YEAR BOND													
KF0000000929	26-Jul-01	25-May-35	5,340	20,192.20	Fixed	11.2500					87,035.0		
KF0000000950	25-Jul-01	25-May-35	5,339	43,224.00	Fixed	13.0000	11.9851	107.1007	107.1007	107.1007	100,000.00		
KF0000000949	25-Jul-01	25-May-35	5,339	43,224.00	Fixed	13.0000	10.2860	103.909	103.909	103.909	200,000.00		
INFRASTRUCTURE BONDS													
KF0000000215	24-Feb-11	21-Feb-21	7,405	26,164.20	Fixed	12.0000					92,849.0		
KF0000000196	23-Feb-09	7-Feb-21	119	7,668.37	Fixed	12.9000					91,639.0		
KF0000000221	7-Feb-08	22-Feb-21	405	5,388.31	Fixed	12.9000					91,639.0		
KF0000000242	3-Oct-11	18-Feb-21	1,799	11,726.00	Fixed	13.0000					107,021.0		
KF0000000135	30-Sep-11	18-Feb-21	1,799	11,726.00	Fixed	13.0000					107,021.0		
KF0000000129	27-Oct-11	18-Feb-21	2,190	27,405.00	Fixed	11.0000					103,308.0		
KF0000000105	14-Oct-11	18-Feb-21	3,111	26,119.00	Fixed	11.0000					103,308.0		
KF0000000163	30-Mar-13	15-Mar-27	2,344	11,182.20	Fixed	12.0000					102,798.0		
KF0000000054	26-Oct-13	15-Mar-27	1,672	20,302.20	Fixed	12.0000					102,797.0		
KF0000000669	26-Aug-14	4-Oct-31	4,010	40,020.00	Fixed	12.0000					102,747.0		
KF0000000712	27-Feb-15	19-Feb-28	3,044	43,448.60	Fixed	12.0000					111,824.0		
KF0000000176	27-Feb-15	19-Feb-28	4,677	43,448.60	Fixed	12.0000					102,747.0		
KF0000000093	26-Jun-16	15-Feb-28	1,672	20,302.20	Fixed	12.0000					102,747.0		
KF0000000109	19-Nov-16	25-Oct-30	6,598	36,767.30	Fixed	11.9500					103,066.0		
KF0000000705	26-Oct-16	22-Feb-24	4,532	16,620.60	Fixed	12.2000					102,993.0		
KF0000000541	26-Oct-16	15-Oct-26	6,473	17,008.90	Fixed	11.7500					102,918.0		
KF0000000034	15-Aug-20	1-AUG-29	3,000	30,620.13	Fixed	10.8500	10.5500	101.3637	101.3637	101.3637	300,000.00		
KF0000000053	3-Jul-20	15-Aug-31	2,290	17,475.30	Fixed	10.8500					101,363.0		
KF0000000545	24-Aug-20	11-Aug-31	3,954	78,639.89	Fixed	10.9000	10.3400	104.905	102.9832	103.9078	96,000.00		
BONDS - CUSTODY BACK TRANSACTIONS													
KF0000000080	26-May-15	15-Jul-26	1,189	36,622.15	Fixed	12.0000	10.0000	106.7973	105.9313	105.2111	87,250.00		
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION													
KF0000000135	30-Sep-11	18-Feb-21	881	34,789.80	Fixed	12.7500	12.2900	1.0491	106.5981	106.5981	106.5971	3,000.00	
KF0000000040	26-Mar-10	13-Mar-23	4,836	40,800.00	Fixed	12.8070	12.1414	107.1007	106.5981	106.5981	3,000.00		
KF0000000136	26-Mar-10	13-Mar-23	4,836	40,800.00	Fixed	12.8070	11.8000	115.9621	106.5981	106.5981	3,000.00		
KF0000000107	26-Sep-10	13-Mar-23	4,836	40,800.00	Fixed	12.8070	11.8000	115.9621	106.5981	106.5981	3,000.00		
KF0000000109	17-Oct-10	13-Mar-23	4,836	40,800.00	Fixed	12.8070	11.8000	115.9621	106.5981	106.5981	3,000.00		
KF0000000218	17-Feb-18	4-Oct-28	2,871	54,034.68	Fixed	10.3020	10.8000	112.9477	108.8824	108.8824	108.8824	7,800.00	
KF0000000244	30-Jul-18	15-Mar-28	3,044	54,040.00	Fixed	10.3020	10.8000	112.9477	108.8824	108.8824	108.8824	7,800.00	
KF0000000105	14-Oct-11	15-Jun-21	3,111	26,119.00	Fixed	11.0000	8.2400	108.1161	104.0862	104.0862	1,000.00		
KF0000000163	30-Mar-13	15-Mar-27	2,344	11,182.20	Fixed	12.0000	8.2400	108.1161	104.0862	104.0862	1,000.00		
KF0000000176	27-Feb-15	19-Feb-28	4,677	43,448.60	Fixed	12.0000	8.8600	108.1161	104.0862	104.0862	1,000.00		
KF0000000109	19-Nov-16	25-Oct-30	6,598	36,767.30	Fixed	11.9500	10.2500	112.8127	107.6662	107.6662	1,000.00		
KF0000000705	26-Oct-16	22-Feb-24	4,532	16,620.60	Fixed	12.2000	11.2000	108.8824	107.6662	107.6662	1,000.00		
KF0000000541	26-Oct-16	15-Oct-26	6,473	17,008.90	Fixed	11.7500	10.4000	107.6662	107.6662	107.6662	1,000.00		
KF0000000034	15-Aug-20	1-AUG-29	3,000	30,620.13	Fixed	10.8500	10.4000	101.9622	100.9908	100.9908	99,700.00		
KF0000000545	24-Aug-20	11-Aug-31	3,954	78,639.89	Fixed	10.9000	10.3300	104.9054	102.9832	103.9078	96,000.00		
KF0000000176	26-Oct-16	15-Feb-28	4,677	43,448.60	Fixed	12.0000	10.3300	104.9054	102.9832	103.9078	96,000.00		
KF0000000109	19-Nov-16	25-Oct-30	6,598	36,767.30	Fixed	11.9500	10.3300	104.9054	102.9832	103.9078	96,000.00		
KF0000000545	24-Aug-20	11-Aug-31	3,954	78,639.89	Fixed	10.9000	10.2500	104.9054	102.9832	103.9078	14,000.00		
RESERVE BANK OF KENYA													
FACIL. FEED. MEDIUM TERM													
KF0000000703	3-Apr-17	28-Mar-22	573	6,000.00	FIXED	14.1700					104,861.1		
CHASE BANK FIXED MEDIUM TERM B													
KF0000000214	10-Jun-15	7-Jun-22	987	4,822.60	Fixed						100,000.00		
REAL AGRICULTURE MEDIUM TERM													
KF0000000206	10-Aug-15	7-Jun-22	119	1,301.10	T.B. (B) + 1.00%						80,000.00		