

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE													September 3, 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												September 3, 2020	
FXD 1001010V	KE000000932	28-Jan-10	25-Jan-21	144	31,120.85	Fixed		10.7515	8.6500	102.6500	101.5419	101.8591	215,500,000
FIVE YEAR BONDS													
FXD 1001015V	KE0000003094	28-Mar-10	28-Nov-20	81	26,673.84	Fixed		13.0200				193.7981	
FXD 1001016V	KE0000004546	25-Apr-10	18-Apr-21	208	19,544.20	Fixed		14.3340				104.2445	
FXD 1001017V	KE0000005107	25-Apr-10	18-Jul-21	215	24,395.35	Fixed		13.0590				108.1968	
FXD 1001018V	KE0000004646	26-Mar-10	20-Sep-21	761	23,651.05	Fixed		13.1120				109.1260	
FXD 10010173V	KE0000007434	20-Aug-11	20-Aug-22	719	20,599.15	Fixed		12.4550	8.1000	108.2885	103.3851	100.1716	500,000,000
FXD 10010183V	KE0000007784	23-Oct-11	17-Oct-22	779	20,712.35	Fixed		13.0150				101.6307	
FXD 1001019V	KE0000004018	28-Mar-10	28-Mar-21	569	26,795.05	Fixed		12.2980				108.0260	
FXD 10010193V	KE0000005947	26-Sep-10	18-Feb-21	1,384	66,359.35	Fixed		13.3040	10.1500	103.6111	103.3098	100.7665	300,000,000
FXD 10010193V	KE0000001096	13-Mar-10	8-Mar-24	1,341	36,201.40	Fixed		10.8720				101.9933	
FXD 10010193V	KE0000001096	16-Sep-10	8-Oct-21	1,508	45,012.60	Fixed		11.6560				104.1188	
FXD 1002010V	KE0000004947	11-Mar-20	5-Mar-21	1,700	30,121.88	Fixed		11.6070				100.2525	
TEN YEAR BONDS													
FXD 100101010V	KE1000001098	1-Nov-10	10-Oct-21	46	33,387.90	Fixed		9.3070				100.8617	
FXD 100101010V	KE2000000358	25-Apr-11	15-Jun-24	659	26,473.20	Fixed		12.7590				104.8118	
FXD 100101010V	KE0000008807	1-Apr-11	18-Jun-21	1,619	38,448.20	Fixed		13.1710				100.8515	
FXD 100101010V	KE0000008880	25-Mar-11	15-Jun-24	1,249	36,852.15	Fixed		14.1900				100.7403	
FXD 100101010V	KE0000003029	28-Aug-10	17-Aug-21	1,171	18,100.45	Fixed		13.0780				110.7325	
FXD 100101010V	KE0000001282	31-Jul-11	18-Jul-27	3,078	36,174.45	Fixed		13.8660				101.1539	
FXD 100101010V	KE0000000762	27-Aug-10	14-Aug-20	2,302	45,584.60	Fixed		12.6880				100.0275	
FXD 100101010V	KE0000000416	17-Oct-10	1-Oct-20	3,014	54,628.49	Fixed		14.5680				100.3851	
FXD 100101010V	KE0000000683	25-Feb-11	14-Feb-20	3,684	52,044.05	Fixed		12.4380				100.0074	
FXD 100101010V	KE0000000877	15-Apr-11	1-Feb-20	3,133	51,330.05	Fixed		12.3000				100.9151	
FXD 100101010V	KE0000000478	19-Mar-11	8-Aug-20	3,239	45,005.05	Fixed		11.5170				99.8714	
FXD 100101010V	KE0000000478	25-Mar-11	13-Jun-20	3,307	48,222.44	Fixed		12.2800	12.0000	104.8898	101.4920	100.8621	100,000,000
FXD 100101010V	KE0000000489	25-Nov-10	12-Nov-20	3,357	69,222.41	Fixed		12.2800	11.0000	106.5814	103.1723	100.0000	300,000,000
FIFTEEN YEAR BONDS													
FXD 100101010V	KE1000001345	26-Mar-07	7-Mar-21	561	3,654.60	Fixed		14.5000				100.0850	
FXD 100101010V	KE1000001352	25-Apr-07	8-Jun-21	650	32,652.60	Fixed		13.5500				108.9271	
FXD 100101010V	KE1000001350	26-Mar-07	7-Mar-21	781	26,556.35	Fixed		12.3000				100.0506	
FXD 100101010V	KE1000001428	31-Mar-08	13-Mar-21	921	34,789.80	Fixed		12.0000				107.5055	
FXD 100101010V	KE0000000439	26-Sep-10	1-Oct-24	1,406	31,862.45	Fixed		12.3500				107.8030	
FXD 100101010V	KE0000001553	29-Mar-10	10-Mar-25	1,659	27,463.10	Fixed		12.2500				101.2301	
FXD 100101010V	KE0000001553	29-Mar-10	8-Oct-21	1,562	18,133.15	Fixed		13.0000				96.8927	
FXD 100101010V	KE0000001625	26-Sep-10	6-Sep-27	2,639	48,807.15	Fixed		11.0000				100.1282	
FXD 100101010V	KE0000001700	25-Feb-11	7-Feb-21	2,713	42,138.45	Fixed		11.2500				99.2221	
FXD 100101010V	KE0000000885	29-Apr-11	12-Apr-20	2,719	39,475.60	Fixed		12.0000				100.4945	
FXD 100101010V	KE0000000432	28-Mar-11	8-May-21	4,831	49,254.90	Fixed		12.6500				100.4076	
FXD 100101010V	KE0000000873	22-Oct-11	13-Oct-21	4,719	29,054.30	Fixed		12.2500				100.0865	
FXD 100101010V	KE0000000430	29-Mar-11	8-Jun-18	4,815	60,400.00	Fixed		12.8510				100.3026	
FXD 100101010V	KE0000001134	13-Mar-11	26-Apr-18	4,881	41,647.16	Fixed		12.7340				100.3265	
FXD 100101010V	KE0000001328	29-Jul-10	10-Jul-20	5,029	50,552.05	Fixed		12.3600				101.4210	
FXD 100101010V	KE0000007218	29-Feb-20	1-Feb-21	3,308	5,191.25	Fixed		12.7500				104.4196	
TWENTY YEAR BOND													
FXD 100101010V	KE1000001493	30-Apr-08	1-Jun-21	2,832	36,165.15	Fixed		13.7500				108.8318	
FXD 100101010V	KE0000001276	28-Mar-11	8-May-21	3,898	4,860.45	Fixed		13.0000				81.1651	
FXD 100101010V	KE0000000484	26-Mar-11	1-Feb-21	4,482	44,981.05	Fixed		12.0000				104.9775	
FXD 100101010V	KE0000000484	26-Mar-11	1-Sep-20	5,862	12,701.25	Fixed		13.4000				100.0000	
FXD 100101010V	KE0000000325	26-Mar-11	1-Mar-20	5,308	31,887.75	Fixed		13.2000				102.4465	
FXD 100101010V	KE0000000655	26-Apr-11	1-Mar-20	5,414	15,446.65	Fixed		12.7250	104.8670	103.2890	101.1150	200,000,000	
FXD 100101010V	KE0000000984	15-Apr-10	21-Mar-21	6,773	23,560.05	Fixed		12.8720				101.1580	
THIRTY YEAR BOND													
FXD 100101010V	KE4000000389	28-Jun-10	28-Jun-25	5,380	20,192.00	Fixed		11.2500				97.8593	
FXD 100101010V	KE0000000649	25-Jun-10	25-May-21	8,209	43,224.05	Fixed		11.4500				103.1792	
INFRASTRUCTURE BONDS													
SHR 100101010V	KE2000001135	25-Feb-11	21-Jan-21	7,445	28,144.20	Fixed		12.0000				92.8419	
FIVE YEAR BONDS													
FB 100201010V	KE0000001196	23-Feb-08	8-Feb-21	158	7,869.37	Fixed		12.5000				101.8306	
FB 100201010V	KE4000000324	7-Oct-08	22-Nov-21	445	5,368.31	Fixed		12.0000				101.5126	
FB 100101010V	KE0000000242	3-Apr-11	1-Sep-21	1,113	11,726.85	Fixed		12.0000				101.8673	
FB 100101010V	KE0000000310	30-Mar-10	15-Sep-20	1,419	27,503.35	Fixed		11.0000	8.9000	108.0546	103.0886	100.0000	100,000,000
FB 100101010V	KE0000001100	27-Oct-10	13-Oct-20	2,220	27,745.95	Fixed		11.0000				100.0113	
FB 100101010V	KE0000001100	14-Mar-11	1-Feb-20	1,841	25,119.15	Fixed		11.0000				100.4927	
FB 100101010V	KE0000001103	20-Mar-11	8-Mar-27	2,394	51,102.20	Fixed		11.0000				100.4926	
FB 100101010V	KE0000000854	23-Mar-11	13-Feb-20	1,712	36,303.40	Fixed		12.3000				101.5441	
FB 100101010V	KE0000000854	26-Oct-11	8-Oct-21	4,800	46,609.65	Fixed		12.2000				100.4867	
FB 100101010V	KE0000000854	27-Feb-11	17-Feb-20	3,094	34,330.40	Fixed		12.2000				111.6234	
FB 100101010V	KE0000000788	27-Feb-11	18-Feb-20	1,517	41,446.46	Fixed		12.5000	8.9000	110.3683	108.8899	100.4166	200,000,000
FB 100101010V	KE0000000893	29-Mar-10	19-Jun-21	6,517	41,184.46	Fixed		12.5000				101.6706	
FB 100101010V	KE0000000919	19-Nov-10	25-Oct-20	6,628	36,787.20	Fixed		11.9500				104.6728	
FB 100101010V	KE0000000760	25-Mar-11	22-Feb-24	8,572	16,609.05	Fixed		12.2000	11.8000	108.0286	100.5203	108.7363	50,000,000
FB 100101010V	KE0000000760	25-Mar-11	22-Feb-24	8,572	16,609.05	Fixed		12.2000	11.8000	108.0286	100.5203	108.7363	50,000,000
FB 100101010V	KE0000000543	28-Oct-11	8-Oct-20	5,413	11,028.45	Fixed		11.7500	11.4000	106.4156	100.2517	100.2514	245,000,000
FB 100201010V	KE0000000830	15-Apr-10	25-Oct-20	4,625	36,782.20	Fixed		12.5000	11.5000	105.6116	101.7479	100.3475	500,000,000
FB 100201010V	KE0000000883	3-Apr-20	25-Mar-28	2,000	19,275.46	Fixed		10.2000				100.6330	
FB 100201010V	KE0000000545	26-Aug-20	11-Aug-21	3,394	78,639.09	Fixed		10.9000	11.3000	98.1907	97.2002	102.4243	100,000,000
FB 100201010V	KE0000000545	26-Aug-20	11-Aug-21	3,394	78,639.09	Fixed		10.9000	11.2000	98.4378	98.1583	102.4243	100,000,000
FB 100201010V	KE0000000545	26-Aug-20	11-Aug-21	3,394	78,639.09	Fixed		10.9000	11.2000	98.7190	98.4173	102.4243	303,200,000
FB 100201010V	KE0000000545	26-Aug-20	11-Aug-21	3,394	78,639.09	Fixed		10.9000	11.1000	98.3775	98.3775	102.4243	200,000,000
FB 100201010V	KE0000000545	26-Aug-20	11-Aug-21	3,394	78,639.09	Fixed		10.9000	11.1000	98.1086	98.0862	102.4243	500,000,000
FB 100201010V	KE0000000545	26-Aug-20	11-Aug-21	3,394	78,639.09	Fixed		10.9000	11.1000	98.2087	98.5052	102.4243	77,500,000
FB 100201010V	KE0000000545	26-Aug-20	11-Aug-21	3,394	78,639.09	Fixed		10.9000	11.1000	98.2388	98.3385	102.4243	