

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE													September 4, 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 (Kshs)	
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS ABOVE KES 50 MILLION													September 4, 2020
TWO YEAR BONDS													
KEN100000932		26-Jan-19	25-Jan-21	143	31,120.86	Fixed	10.7510					101.5419	
FIVE YEAR BONDS													
KEN100000936		30-Mar-19	29-Feb-20	86	36,673.84	Fixed	13.0209					101.7981	
KEN100000940		26-Apr-18	18-Apr-21	207	19,340.21	Fixed	14.3360					104.2435	
KEN100000937		25-Jul-18	18-Jul-21	318	24,309.35	Fixed	14.0000					106.1968	
KEN100000946		26-Sep-18	26-Sep-21	361	23,651.05	Fixed	13.1128					106.1260	
KEN100000934		26-Aug-17	26-Aug-22	717	29,599.15	Fixed	12.4650	9.2000	106.1310	106.7543	106.3461	100,000.000	
KEN100000784		23-Oct-17	17-Oct-20	779	20,712.35	Fixed	13.0170					101.6007	
KEN100000918		26-Mar-18	26-Mar-23	567	30,795.05	Fixed	12.2990					106.0400	
KEN100000947		26-Feb-18	18-Feb-24	1,580	66,369.50	Fixed	11.3048	10.5000	103.9333	103.5902	103.3006	300,000.000	
KEN100000944		26-Feb-18	18-Feb-24	1,263	66,369.50	Fixed	11.3048	10.2000	103.4388	103.0362	103.3006	1,200,000.000	
KEN100000706		19-Mar-18	8-Mar-24	1,580	36,401.40	Fixed	10.8724					101.9933	
KEN100000786		16-Jun-18	8-Sep-24	1,587	64,612.40	Fixed	11.4500					106.1160	
KEN100000847		11-Mar-20	5-May-25	1,704	30,121.88	Fixed	11.6970					104.9323	
TEN YEAR BONDS													
KEN100000939		26-Jan-19	18-Oct-29	45	35,367.90	Fixed	9.3070					106.8126	
KEN100000937		1-Jan-19	18-Jan-24	667	39,468.29	Fixed	12.3710					106.8615	
KEN100000939		26-Mar-19	15-Jan-24	1,569	36,462.15	Fixed	12.1950					106.7403	
KEN100000932		26-Apr-18	17-Apr-20	2,170	19,306.45	Fixed	13.0399					106.1260	
KEN100000787		31-Jul-17	18-Jul-22	3,078	36,174.40	Fixed	12.9660					110.1339	
KEN100000782		27-Apr-18	18-Apr-20	2,891	60,604.60	Fixed	12.6980					106.0270	
KEN100000918		17-Oct-18	4-Oct-28	3,613	54,034.09	Fixed	12.5020					106.3851	
KEN100000933		26-Feb-18	15-Feb-29	3,093	50,044.00	Fixed	12.4390	11.6000	106.8704	106.4365	106.0270	100,000.000	
KEN100000867		19-Apr-18	2-Apr-29	3,132	51,305.00	Fixed	12.3000					104.9151	
KEN100000934		19-Apr-18	8-Apr-29	3,268	61,003.40	Fixed	11.9710					99.8714	
KEN100000949		25-Nov-18	12-Nov-23	3,356	69,222.41	Fixed	12.2800					101.6825	
FIFTEEN YEAR BONDS													
KEN100000935		26-Mar-20	7-Mar-32	569	3,654.60	Fixed	14.5000					109.0890	
KEN100000932		25-Jan-20	4-Aug-32	660	36,462.00	Fixed	13.5000					108.9871	
KEN100000930		26-Mar-19	7-Feb-29	784	36,556.36	Fixed	13.2000					109.0596	
KEN100000930		31-Mar-18	31-Mar-23	500	34,789.80	Fixed	12.0000					107.9005	
KEN100000936		26-Feb-20	1-Oct-30	1,498	31,862.45	Fixed	12.3000					107.8030	
KEN100000936		26-Mar-20	5-May-30	1,698	27,460.20	Fixed	12.2000					107.2360	
KEN100000937		26-Jul-20	8-Sep-30	1,698	18,133.10	Fixed	13.0000					96.8221	
KEN100000937		26-Jul-20	6-Sep-32	2,609	49,807.10	Fixed	13.0000					96.8221	
KEN100000930		26-Jul-20	7-Feb-32	2,712	42,138.45	Fixed	13.2000					96.8221	
KEN100000936		26-Jul-20	10-Apr-32	2,715	39,476.00	Fixed	13.0000					96.8221	
KEN100000932		26-Mar-18	9-May-23	4,430	49,254.80	Fixed	12.6500					106.4678	
KEN100000937		22-Oct-18	10-Oct-23	4,777	29,046.30	Fixed	12.2500					106.0860	
KEN100000930		26-Mar-18	8-Jun-28	4,435	80,800.00	Fixed	12.8570					106.3265	
KEN100000936		13-Jun-18	26-Apr-28	4,490	61,447.46	Fixed	12.7340					101.8051	
KEN100000932		26-Jul-18	10-Jul-28	5,007	50,502.00	Fixed	12.3400					101.4210	
KEN100000728		28-Feb-20	3-Feb-30	5,807	5,191.25	Fixed	12.7500					104.4196	
TWENTY YEAR BONDS													
KEN100000930		26-Jul-20	1-Jan-32	2,831	36,165.10	Fixed	13.7500					108.8818	
KEN100000930		26-Jul-20	8-May-32	3,896	4,860.40	Fixed	13.7500					97.1663	
KEN100000930		26-Jul-20	1-Feb-32	4,441	44,401.00	Fixed	12.0000					104.9775	
KEN100000934		26-Mar-18	1-Sep-28	5,841	12,701.20	Fixed	13.0000					99.1125	
KEN100000932		26-Mar-18	1-Mar-28	5,837	31,487.70	Fixed	13.2000					102.4468	
KEN100000935		26-Jul-18	5-Jul-28	5,413	15,446.45	Fixed	12.7000	104.8004	103.4681	102.2890	102.2890	500,000.000	
KEN100000935		15-Apr-19	21-Mar-31	6,772	23,960.05	Fixed	12.8750	107.7750	106.7294	106.0859	105.0000	300,000.000	
THIRTY YEAR BONDS													
KEN100000930		26-Jun-18	28-May-31	5,379	20,192.00	Fixed	11.2500					97.8583	
KEN100000934		25-Jun-18	25-May-31	6,208	43,224.05	Fixed	11.4000					103.7792	
INFRASTRUCTURE BONDS													
KEN100000932		26-Feb-11	21-Jan-31	7,444	28,144.70	Fixed	12.0000					92.8419	
SUB 100M													
KEN100000936		23-Feb-20	8-Feb-21	157	7,669.37	Fixed	12.5000					101.8306	
KEN100000932		7-Oct-20	22-Nov-21	444	5,368.31	Fixed	12.0000					101.5126	
KEN100000934		3-Oct-11	18-Sep-21	1,336	11,726.36	Fixed	12.0000					107.0861	
KEN100000930		30-Sep-11	18-Sep-21	1,837	27,603.35	Fixed	11.0000					106.0266	
KEN100000930		27-Oct-11	10-Oct-20	2,229	27,460.95	Fixed	11.0000					106.0113	
KEN100000930		14-Jun-11	2-Oct-20	1,836	25,119.45	Fixed	11.0000					106.0077	
KEN100000930		20-Mar-11	18-Mar-27	2,381	51,192.20	Fixed	11.0000					106.4652	
KEN100000934		23-Mar-11	15-Mar-27	2,711	36,303.20	Fixed	11.0000					106.5447	
KEN100000934		26-Oct-11	8-Oct-21	4,489	46,609.60	Fixed	12.0000	10.5000	109.2368	108.7389	108.4867	100,000.000	
KEN100000934		27-Jul-11	17-Feb-24	3,093	44,339.40	Fixed	11.5000					111.6234	
KEN100000934		26-Jul-11	18-Feb-24	1,536	41,448.46	Fixed	11.5000	9.8000	109.7365	108.2399	108.2399	50,000.000	
KEN100000934		27-Jul-11	18-Feb-24	1,536	41,448.46	Fixed	11.5000	9.8000	110.6775	107.1786	108.8969	200,000.000	
KEN100000934		19-Nov-18	25-Oct-28	6,605	36,787.20	Fixed	11.9500					104.6728	
KEN100000930		25-Oct-18	22-Feb-24	4,571	16,639.05	Fixed	12.2000					102.5293	
KEN100000934		26-Oct-18	8-Oct-24	5,512	71,028.65	Fixed	11.7500	11.3000	107.1159	106.9194	102.2517	100,000.000	
KEN100000934		26-Oct-18	8-Oct-28	5,512	71,028.65	Fixed	11.7500	11.0000	106.1581	106.9617	102.2517	200,000.000	
KEN100000934		15-Apr-20	2-Apr-29	3,132	38,010.13	Fixed	10.8500	9.5000	105.8719	101.5789	101.5789	500,000.000	
KEN100000934		3-Apr-20	25-May-29	2,689	19,274.46	Fixed	10.2000	9.8000	103.9644	101.3903	101.3903	100,000.000	
KEN100000934		3-Apr-20	25-May-28	2,689	19,274.46	Fixed	10.2000	10.0000	103.2944	100.8323	100.8323	100,000.000	
KEN100000934		26-Apr-20	11-Aug-31	3,893	78,639.09	Fixed	11.0000	11.0000	106.2614	106.0989	106.0989	1,000,000.000	
KEN100000934		26-Apr-20	11-Aug-31	3,893	78,639.09	Fixed	10.8000	11.0000	99.2094	99.2090	97.9002	500,000.000	
KEN100000934		26-Apr-20	11-Aug-31	3,893	78,639.09	Fixed	10.8000	11.0000	99.7934	99.4930	97.9002	400,000.000	
KEN100000934		26-Apr-20	11-Aug-31	3,893	78,639.09	Fixed	10.8000	10.7000	99.6956	99.6212	97.9002	60,000.000	
KEN100000934		26-Apr-20	11-Aug-31	3,893	78,639.09	Fixed	10.8000	10.7000	101.3911	101.0817	97.9002	250,000.000	
BONDS - SELL/BUY BACK TRANSACTIONS													
KEN100000720		11-Sep-17	7-Sep-20	3	891.35	Fixed	11.0000					100.0000	
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION													
KEN100000930		26-Jan-18	8-Jun-24	4,675	80,400.00	Fixed	12.8570	11.6000	108.4307	108.0564	104.8200	2,000.000	
KEN100000930		26-Jan-18	8-Jun-24	6,513	9,466.45	Fixed	13.0000	12.2000	109.8004	109.6465	102.4800	300.000	
KEN100000930		30-Jan-18	5-Jul-24	5,579	15,869.05	Fixed	13.2000	12.9310	109.2389	101.5246	103.2890	2,200.000	
KEN100000930		30-Jan-18	15-Sep-20	1,837	27,460.35	Fixed	11.0000	10.9000	109.2631	101.0596	101.0596	10,000.000	
KEN100000930		30-Jan-18	15-Sep-20	1,837	27,460.35	Fixed	11.0000	10.9000	109.2631	101.0596	101.0596	10,000.000	
KEN100000930		30-Jan-18	15-Sep-20	1,837	27,460.35	Fixed	11.0000	11.0000	109.2631	101.0596	101.0596	10,000.000	
KEN100000930		30-Jan-18	15-Sep-20	1,837	27,460.35	Fixed	11.0000	11.0000	109.2631	101.0596	101.0596	10,000.000	
KEN100000930		30-Jan-18	15-Sep-20	1,837	27,460.35	Fixed	11.0000	11.0000	109.2631	101.0596	101.0596	10,000.000	
KEN100000930		30-Jan-18	15-Sep-20	1,837	27,460.35	Fixed	11.0000	11.0000	109.2631	101.0596	101.0596	10,000.000	
KEN100000930		30-Jan-18	15-Sep-20	1,837	27,460.35	Fixed	11.0000	11.0000	109.2631	101.0596	101.0596	10,000.000	
KEN100000930		30-Jan-18	15-Sep-20	1,837	27,460.35	Fixed	11.0000	11.0000	109.2631	101.0596	101.0596	10,000.000	
KEN100000930		30-Jan-18	15-Sep-20	1,837	27,460.35	Fixed	11.0000	11.0000	109.2631	101.0596	101.0596	10,000.000	
KEN100000930		30-Jan-18	15-Sep-20	1,837	27,460.35	Fixed	11.0000	11.0000	109.2631	101.0596	101.0596	10,000.000	
KEN100000930													