

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE												September 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												
FND 10010101	KE000000932	28-Jan-19	25-Jan-21	179	31,120.85	Fixed	10.7515	6.7996	102.4945	101.4304	101.4599	634,200,000
FIVE YEAR BONDS												
FND 10010102	KE000000934	30-Mar-18	29-Mar-21	78	36,473.84	Fixed	13.0200					193,7981
FND 10010103	KE000000946	25-Apr-18	18-Apr-21	223	19,544.20	Fixed	14.3340					104,2345
FND 10010104	KE000000957	25-Apr-18	18-Apr-21	214	24,395.35	Fixed	13.0500					108,1965
FND 10010105	KE000000948	26-Mar-18	20-Mar-21	377	23,451.05	Fixed	13.1100					109,7260
FND 10010106	KE000000734	29-Aug-11	29-Aug-22	713	29,599.15	Fixed	12.4550					105,8217
FND 10010107	KE000000784	23-Oct-11	17-Oct-22	769	29,712.35	Fixed	13.0170					107,6897
FND 10010108	KE000000918	28-Mar-18	20-Mar-21	303	36,795.05	Fixed	12.2890					108,0260
FND 10010109	KE000000952	25-Sep-18	18-Sep-21	1,593	46,359.35	Fixed	13.2640	10.0500	104.8762	103.5504	103.9303	300,000,000
FND 10010110	KE000000926	13-Mar-18	8-Mar-21	1,338	36,401.40	Fixed	10.8720					101,9933
FND 10010111	KE000000706	16-Oct-11	8-Oct-21	1,503	45,012.60	Fixed	11.4900					104,3424
FND 10010112	KE000000947	11-Mar-20	5-Mar-21	1,700	36,127.84	Fixed	11.6970					100,0261
TEN YEAR BONDS												
FND 10010101	KE000000996	1-Nov-10	10-Oct-20	41	33,397.90	Fixed	9.3070					100,4617
FND 10010102	KE000000938	25-Apr-11	15-Jun-20	661	36,473.20	Fixed	12.7590					104,8818
FND 10010103	KE000000897	1-Mar-11	18-Jun-20	1,814	36,448.20	Fixed	13.1710					109,8615
FND 10010104	KE000000939	29-Aug-11	17-Aug-20	1,169	18,108.15	Fixed	13.0390					118,7325
FND 10010105	KE000000932	31-Mar-11	19-Mar-21	1,075	36,174.45	Fixed	12.9660					109,1330
FND 10010106	KE000000972	27-Aug-11	14-Aug-20	2,897	45,584.60	Fixed	12.6980					109,0275
FND 10010107	KE000000918	17-Oct-11	4-Oct-20	3,099	54,428.49	Fixed	12.5600					109,3951
FND 10010108	KE000000963	25-Feb-11	14-Feb-20	3,479	52,044.00	Fixed	12.4380					108,4343
FND 10010109	KE000000977	15-Apr-11	5-Apr-20	3,139	51,330.00	Fixed	12.3000					107,9151
FND 10010110	KE000000876	19-Aug-11	8-Aug-20	3,254	45,003.05	Fixed	11.9170					99,8714
FND 10010111	KE000000959	25-Nov-11	12-Nov-20	3,392	49,222.41	Fixed	12.2900	11.7000	106.7175	103.1410	101.8920	100,000,000
FIFTEEN YEAR BONDS												
FND 10010101	KE000000945	26-Mar-12	7-Mar-22	345	3,454.60	Fixed	14.5000					100,4392
FND 10010102	KE000000930	25-Apr-11	4-Apr-22	498	32,492.00	Fixed	13.9000					109,3971
FND 10010103	KE000000930	26-Mar-12	7-Mar-22	790	36,558.10	Fixed	14.5000					100,0595
FND 10010104	KE000000930	26-Mar-12	7-Mar-22	790	36,558.10	Fixed	13.9000					109,3971
FND 10010105	KE000000930	26-Mar-12	7-Mar-22	1,489	31,852.45	Fixed	14.5000					107,8030
FND 10010106	KE000000930	26-Mar-12	7-Mar-22	1,489	31,852.45	Fixed	13.9000					109,3971
FND 10010107	KE000000938	25-Apr-11	8-Sep-21	1,917	13,613.10	Fixed	9.0000					96,4873
FND 10010108	KE000000970	25-Apr-11	8-Sep-21	2,004	48,807.10	Fixed	11.0000					96,7507
FND 10010109	KE000000970	25-Apr-11	8-Sep-21	2,004	48,807.10	Fixed	10.5000					96,7507
FND 10010110	KE000000938	29-Aug-11	10-Aug-21	2,771	39,938.00	Fixed	12.0000	12.4750	103.6524	102.3821	102.3026	300,000,000
FND 10010111	KE000000932	29-Aug-11	10-Aug-21	4,408	49,254.40	Fixed	12.6000	12.7500	106.9811	102.2091	102.2091	100,000,000
FND 10010112	KE000000972	22-Oct-11	5-Oct-21	4,773	29,946.50	Fixed	12.7500					103,8061
FND 10010113	KE000000930	26-Mar-11	5-Mar-21	4,811	40,000,000.00	Fixed	12.8510					105,1305
FND 10010114	KE000000930	26-Mar-11	5-Mar-21	4,811	40,000,000.00	Fixed	12.7480					103,8061
FND 10010115	KE000000930	26-Mar-11	5-Mar-21	4,811	40,000,000.00	Fixed	12.7480					103,8061
FND 10010116	KE000000930	26-Mar-11	5-Mar-21	4,811	40,000,000.00	Fixed	12.7480					103,8061
FND 10010117	KE000000930	26-Mar-11	5-Mar-21	4,811	40,000,000.00	Fixed	12.7480					103,8061
FND 10010118	KE000000930	26-Mar-11	5-Mar-21	4,811	40,000,000.00	Fixed	12.7480					103,8061
FND 10010119	KE000000930	26-Mar-11	5-Mar-21	4,811	40,000,000.00	Fixed	12.7480					103,8061
FND 10010120	KE000000930	26-Mar-11	5-Mar-21	4,811	40,000,000.00	Fixed	12.7480					103,8061
FND 10010121	KE000000930	26-Mar-11	5-Mar-21	4,811	40,000,000.00	Fixed	12.7480					103,8061
FND 10010122	KE000000930	26-Mar-11	5-Mar-21	4,811	40,000,000.00	Fixed	12.7480					103,8061
FND 10010123	KE000000930	26-Mar-11	5-Mar-21	4,811	40,000,000.00	Fixed	12.7480					103,8061
FND 10010124	KE000000930	26-Mar-11	5-Mar-21	4,811	40,000,000.00	Fixed	12.7480					103,8061
FND 10010125	KE000000930	26-Mar-11	5-Mar-21	4,811	40,000,000.00	Fixed	12.7480					103,8061
FND 10010126	KE000000930	26-Mar-11	5-Mar-21	4,811	40,000,000.00	Fixed	12.7480					103,8061
FND 10010127	KE000000930	26-Mar-11	5-Mar-21	4,811	40,000,000.00	Fixed	12.7480					103,8061
FND 10010128	KE000000930	26-Mar-11	5-Mar-21	4,811	40,000,000.00	Fixed	12.7480					103,8061
FND 10010129	KE000000930	26-Mar-11	5-Mar-21	4,811	40,000,000.00	Fixed	12.7480					103,8061
FND 10010130	KE000000930	26-Mar-11	5-Mar-21	4,811	40,000,000.00	Fixed	12.7480					103,8061
FND 10010131	KE000000930	26-Mar-11	5-Mar-21	4,811	40,000,000.00	Fixed	12.7480					103,8061
FND 10010132	KE000000930	26-Mar-11	5-Mar-21	4,811	40,000,000.00	Fixed	12.7480					103,8061
FND 10010133	KE000000930	26-Mar-11	5-Mar-21	4,811	40,000,000.00	Fixed	12.7480					103,8061
FND 10010134	KE000000930	26-Mar-11	5-Mar-21	4,811	40,000,000.00	Fixed	12.7480					103,8061
FND 10010135	KE000000930	26-Mar-11	5-Mar-21	4,811	40,000,000.00	Fixed	12.7480					103,8061
FND 10010136	KE000000930	26-Mar-11	5-Mar-21	4,811	40,000,000.00	Fixed	12.7480					103,8061
FND 10010137	KE000000930	26-Mar-11	5-Mar-21	4,811	40,000,000.00	Fixed	12.7480					103,8061
FND 10010138	KE000000930	26-Mar-11	5-Mar-21	4,811	40,000,000.00	Fixed	12.7480					103,8061
FND 10010139	KE000000930	26-Mar-11	5-Mar-21	4,811	40,000,000.00	Fixed	12.7480					103,8061
FND 10010140	KE000000930	26-Mar-11	5-Mar-21	4,811	40,000,000.00	Fixed	12.7480					103,8061
FND 10010141	KE000000930	26-Mar-11	5-Mar-21	4,811	40,000,000.00	Fixed	12.7480					103,8061
FND 10010142	KE000000930	26-Mar-11	5-Mar-21	4,811	40,000,000.00	Fixed	12.7480					103,8061
FND 10010143	KE000000930	26-Mar-11	5-Mar-21	4,811	40,000,000.00	Fixed	12.7480					103,8061
FND 10010144	KE000000930	26-Mar-11	5-Mar-21	4,811	40,000,000.00	Fixed	12.7480					103,8061
FND 10010145	KE000000930	26-Mar-11	5-Mar-21	4,811	40,000,000.00	Fixed	12.7480					103,8061
FND 10010146	KE000000930	26-Mar-11	5-Mar-21	4,811	40,000,000.00	Fixed	12.7480					103,8061
FND 10010147	KE000000930	26-Mar-11	5-Mar-21	4,811	40,000,000.00	Fixed	12.7480					103,8061
FND 10010148	KE000000930	26-Mar-11	5-Mar-21	4,811	40,000,000.00	Fixed	12.7480					103,8061
FND 10010149	KE000000930	26-Mar-11	5-Mar-21	4,811	40,000,000.00	Fixed	12.7480					103,8061
FND 10010150	KE000000930	26-Mar-11	5-Mar-21	4,811	40,000,000.00	Fixed	12.7480					103,8061
FND 10010151	KE000000930	26-Mar-11	5-Mar-21	4,811	40,000,000.00	Fixed	12.7480					103,8061
FND 10010152	KE000000930	26-Mar-11	5-Mar-21	4,811	40,000,000.00	Fixed	12.7480					103,8061
FND 10010153	KE000000930	26-Mar-11	5-Mar-21	4,811	40,000,000.00	Fixed	12.7480					103,8061
FND 10010154	KE000000930	26-Mar-11	5-Mar-21	4,811	40,000,000.00	Fixed	12.7480					103,8061
FND 10010155	KE000000930	26-Mar-11	5-Mar-21	4,811	40,000,000.00	Fixed	12.7480					103,8061
FND 10010156	KE000000930	26-Mar-11	5-Mar-21	4,811	40,000,000.00	Fixed	12.7480					103,8061
FND 10010157	KE000000930	26-Mar-11	5-Mar-21	4,811	40,000,000.00	Fixed	12.7480					103,8061
FND 10010158	KE000000930	26-Mar-11	5-Mar-21	4,811	40,000,000.00	Fixed	12.7480					103,8061
FND 10010159	KE000000930	26-Mar-11	5-Mar-21	4,811	40,000,000.00	Fixed	12.7480					103,8061
FND 10010160	KE000000930	26-Mar-11	5-Mar-21	4,811	40,000,000.00	Fixed	12.7480					103,8061
FND 10010161	KE000000930	26-Mar-11	5-Mar-21	4,811	40,000,000.00	Fixed	12.7480					103,8061
FND 10010162	KE000000930	26-Mar-11	5-Mar-21	4,811	40,000,000.00	Fixed	12.7480					103,8061
FND												