

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE													September 14, 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 14, 2020
TWO YEAR BONDS													
FND 1001010Y	KE000000932	26-Jan-18	25-Jan-21	133	31,120.65	Fixed		10.7010				101,3423	
FIVE YEAR BONDS													
FND 1001051Y	KE000000394	30-Mar-18	29-Mar-23	78	36,673.84	Fixed		13.0208				101,7981	
FND 1001061Y	KE000000446	25-Apr-18	18-Apr-21	217	19,544.20	Fixed		14.3340				104,2345	
FND 1001071Y	KE000000107	25-Jun-18	19-Jul-21	308	24,395.35	Fixed		13.0599				108,1968	
FND 1001081Y	KE000000416	26-Jun-18	20-Sep-21	371	23,651.05	Fixed		13.1128				109,1260	
FND 1001091Y	KE000000234	29-Aug-11	20-Aug-22	707	29,599.15	Fixed		12.4550				105,8217	
FND 1001101Y	KE000000784	23-Oct-11	17-Oct-22	769	29,712.35	Fixed		12.5175				107,6807	
FND 1001161Y	KE000000018	28-Mar-18	20-Mar-23	317	30,795.05	Fixed		12.2898				108,0620	
FND 1001181Y	KE000000947	25-Feb-18	18-Feb-24	1,203	65,393.00	Fixed		11.3048	100.7766	100.1243	100.1505	450,000.00	
FND 1001191Y	KE000000947	25-Feb-18	18-Feb-24	1,203	65,393.00	Fixed		11.3048	100.7766	100.1243	100.1505	200,000.00	
FND 1001201Y	KE000000947	25-Feb-18	18-Feb-24	1,203	65,393.00	Fixed		11.3048	100.7766	100.1243	100.1505	100,000.00	
FND 1001211Y	KE000000296	13-Mar-18	6-Mar-23	1,330	30,401.40	Fixed		10.8724				101,9553	
FND 1001221Y	KE000000296	16-Oct-18	9-Oct-24	1,547	45,022.60	Fixed		11.4500				104,1584	
FND 1002021Y	KE000000947	11-Mar-20	5-Mar-25	1,698	30,127.88	Fixed		11.8070				100,3325	
TEN YEAR BONDS													
FND 1001010Y	KE000000199	1-Mar-18	18-Oct-28	26	35,307.84	Fixed		9.3074				108,4612	
FND 10010210Y	KE000000238	25-Jun-18	15-Jun-29	497	36,273.70	Fixed		12.7500				104,8118	
FND 10010310Y	KE000000637	1-Jul-18	18-Jun-21	1,008	35,248.20	Fixed		12.3172				108,3326	
FND 10010410Y	KE000000891	25-Mar-18	15-Jun-21	1,218	35,852.15	Fixed		13.1900				109,1260	
FND 10010510Y	KE000000029	29-Aug-18	17-Aug-22	2,103	18,300.48	Fixed		13.0780				116,7325	
FND 10010710Y	KE000000237	31-Jul-17	19-Jul-27	3,078	35,174.40	Fixed		12.9660	111.0332	109.8803	109.2484	175,000.00	
FND 10010710Y	KE000000237	31-Jul-17	19-Jul-27	3,078	35,174.40	Fixed		12.9660	108.6000	111.7724	110.0270	95,000.00	
FND 10010810Y	KE000000812	27-Apr-18	14-Apr-28	1,000	40,584.00	Fixed		12.0980				109,0010	
FND 10010810Y	KE000000812	17-Oct-18	4-Oct-28	3,003	54,034.49	Fixed		12.5020				109,3951	
FND 10010910Y	KE000000812	29-Mar-18	15-Jun-21	1,073	35,251.48	Fixed		12.2080				108,5338	
FND 10010910Y	KE000000812	15-Jun-18	1-Jul-28	3,102	51,320.00	Fixed		12.3000				104,8118	
FND 10011010Y	KE000000679	19-Aug-18	2-Jul-29	3,495	45,000.00	Fixed		11.5170				109,0476	
FND 10011010Y	KE000000679	29-Nov-19	12-Dec-29	3,346	49,222.41	Fixed		12.2800				101,5115	
FIFTEEN YEAR BONDS													
FND 1001010Y	KE000000135	26-Mar-07	7-Mar-22	570	3,464.60	Fixed		14.5000				109,0810	
FND 10020715Y	KE000000132	25-Jun-07	6-Jun-22	630	32,462.00	Fixed		13.0000	8.5491	110.4193	106.7837	100,7853	
FND 10020715Y	KE000000132	25-Jun-07	6-Jun-22	630	32,462.00	Fixed		13.0000	8.5491	111.5890	107.0344	100,7853	
FND 10020715Y	KE000000132	25-Jun-07	6-Jun-22	630	32,462.00	Fixed		13.0000	8.5491	112.5890	107.0344	100,7853	
FND 10020715Y	KE000000132	25-Jun-07	6-Jun-22	630	32,462.00	Fixed		13.0000	8.5491	113.5890	107.0344	100,7853	
FND 10020715Y	KE000000132	25-Jun-07	6-Jun-22	630	32,462.00	Fixed		13.0000	8.5491	114.5890	107.0344	100,7853	
FND 10020715Y	KE000000132	25-Jun-07	6-Jun-22	630	32,462.00	Fixed		13.0000	8.5491	115.5890	107.0344	100,7853	
FND 10020715Y	KE000000132	25-Jun-07	6-Jun-22	630	32,462.00	Fixed		13.0000	8.5491	116.5890	107.0344	100,7853	
FND 10020715Y	KE000000132	25-Jun-07	6-Jun-22	630	32,462.00	Fixed		13.0000	8.5491	117.5890	107.0344	100,7853	
FND 10020715Y	KE000000132	25-Jun-07	6-Jun-22	630	32,462.00	Fixed		13.0000	8.5491	118.5890	107.0344	100,7853	
FND 10020715Y	KE000000132	25-Jun-07	6-Jun-22	630	32,462.00	Fixed		13.0000	8.5491	119.5890	107.0344	100,7853	
FND 10020715Y	KE000000132	25-Jun-07	6-Jun-22	630	32,462.00	Fixed		13.0000	8.5491	120.5890	107.0344	100,7853	
FND 10020715Y	KE000000132	25-Jun-07	6-Jun-22	630	32,462.00	Fixed		13.0000	8.5491	121.5890	107.0344	100,7853	
FND 10020715Y	KE000000132	25-Jun-07	6-Jun-22	630	32,462.00	Fixed		13.0000	8.5491	122.5890	107.0344	100,7853	
FND 10020715Y	KE000000132	25-Jun-07	6-Jun-22	630	32,462.00	Fixed		13.0000	8.5491	123.5890	107.0344	100,7853	
FND 10020715Y	KE000000132	25-Jun-07	6-Jun-22	630	32,462.00	Fixed		13.0000	8.5491	124.5890	107.0344	100,7853	
FND 10020715Y	KE000000132	25-Jun-07	6-Jun-22	630	32,462.00	Fixed		13.0000	8.5491	125.5890	107.0344	100,7853	
FND 10020715Y	KE000000132	25-Jun-07	6-Jun-22	630	32,462.00	Fixed		13.0000	8.5491	126.5890	107.0344	100,7853	
FND 10020715Y	KE000000132	25-Jun-07	6-Jun-22	630	32,462.00	Fixed		13.0000	8.5491	127.5890	107.0344	100,7853	
FND 10020715Y	KE000000132	25-Jun-07	6-Jun-22	630	32,462.00	Fixed		13.0000	8.5491	128.5890	107.0344	100,7853	
FND 10020715Y	KE000000132	25-Jun-07	6-Jun-22	630	32,462.00	Fixed		13.0000	8.5491	129.5890	107.0344	100,7853	
FND 10020715Y	KE000000132	25-Jun-07	6-Jun-22	630	32,462.00	Fixed		13.0000	8.5491	130.5890	107.0344	100,7853	
FND 10020715Y	KE000000132	25-Jun-07	6-Jun-22	630	32,462.00	Fixed		13.0000	8.5491	131.5890	107.0344	100,7853	
FND 10020715Y	KE000000132	25-Jun-07	6-Jun-22	630	32,462.00	Fixed		13.0000	8.5491	132.5890	107.0344	100,7853	
FND 10020715Y	KE000000132	25-Jun-07	6-Jun-22	630	32,462.00	Fixed		13.0000	8.5491	133.5890	107.0344	100,7853	
FND 10020715Y	KE000000132	25-Jun-07	6-Jun-22	630	32,462.00	Fixed		13.0000	8.5491	134.5890	107.0344	100,7853	
FND 10020715Y	KE000000132	25-Jun-07	6-Jun-22	630	32,462.00	Fixed		13.0000	8.5491	135.5890	107.0344	100,7853	
FND 10020715Y	KE000000132	25-Jun-07	6-Jun-22	630	32,462.00	Fixed		13.0000	8.5491	136.5890	107.0344	100,7853	
FND 10020715Y	KE000000132	25-Jun-07	6-Jun-22	630	32,462.00	Fixed		13.0000	8.5491	137.5890	107.0344	100,7853	
FND 10020715Y	KE000000132	25-Jun-07	6-Jun-22	630	32,462.00	Fixed		13.0000	8.5491	138.5890	107.0344	100,7853	
FND 10020715Y	KE000000132	25-Jun-07	6-Jun-22	630	32,462.00	Fixed		13.0000	8.5491	139.5890	107.0344	100,7853	
FND 10020715Y	KE000000132	25-Jun-07	6-Jun-22	630	32,462.00	Fixed		13.0000	8.5491	140.5890	107.0344	100,7853	
FND 10020715Y	KE000000132	25-Jun-07	6-Jun-22	630	32,462.00	Fixed		13.0000	8.5491	141.5890	107.0344	100,7853	
FND 10020715Y	KE000000132	25-Jun-07	6-Jun-22	630	32,462.00	Fixed		13.0000	8.5491	142.5890	107.0344	100,7853	
FND 10020715Y	KE000000132	25-Jun-07	6-Jun-22	630	32,462.00	Fixed		13.0000	8.5491	143.5890	107.0344	100,7853	
FND 10020715Y	KE000000132	25-Jun-07	6-Jun-22	630	32,462.00	Fixed		13.0000	8.5491	144.5890	107.0344	100,7853	
FND 10020715Y	KE000000132	25-Jun-07	6-Jun-22	630	32,462.00	Fixed		13.0000	8.5491	145.5890	107.0344	100,7853	
FND 10020715Y	KE000000132	25-Jun-07	6-Jun-22	630	32,462.00	Fixed		13.0000	8.5491	146.5890	107.0344	100,7853	
FND 10020715Y	KE000000132	25-Jun-07	6-Jun-22	630	32,462.00	Fixed		13.0000	8.5491	147.5890	107.0344	100,7853	
FND 10020715Y	KE000000132	25-Jun-07	6-Jun-22	630	32,462.00	Fixed		13.0000	8.5491	148.5890	107.0344	100,7853	
FND 10020715Y	KE000000132	25-Jun-07	6-Jun-22	630	32,462.00	Fixed		13.0000	8.5491	149.5890	107.0344	100,7853	
FND 10020715Y	KE000000132	25-Jun-07	6-Jun-22	630	32,462.00	Fixed		13.0000	8.5491	150.5890	107.0344	100,7853	
FND 10020715Y	KE000000132	25-Jun-07	6-Jun-22	630	32,462.00	Fixed		13.0000	8.5491	151.5890	107.0344	100,7853	
FND 10020715Y	KE000000132	25-Jun-07	6-Jun-22	630	32,462.00	Fixed		13.0000	8.5491	152.5890	107.0344	100,7853	
FND 10020715Y	KE000000132	25-Jun-07	6-Jun-22	630	32,462.00	Fixed		13.0000	8.5491	153.5890	107.0344	100,7853	
FND 10020715Y	KE000000132	25-Jun-07	6-Jun-22	630	32,462.00	Fixed		13.0000	8.5491	154.5890	107.0344	100,7853	
FND 10020715Y	KE000000132	25-Jun-07	6-Jun-22	630	32,462.00	Fixed		13.0000	8.5491	155.5890	107.0344	100,7853	
FND 10020715Y	KE000000132	25-Jun-07	6-Jun-22	630	32,462.00	Fixed		13.0000	8.5491	156.5890	107.0344	100,7853	
FND 10020715Y	KE000000132	25-Jun-07	6-Jun-22	630	32,462.00	Fixed		13.0000	8.5491	157.5890	107.0344	100,7853	
FND 10020715Y	KE000000132	25-Jun-07	6-Jun-22	630	32,462.00	Fixed		13.0000	8.5491	158.5890	107.0344	100,7853	
FND 10020715Y	KE000000132	25-Jun-07	6-Jun-22	630	32,462.00	Fixed		13.0000	8.5491	159.5890	107.0344	100,7853	
FND 10020715Y	KE000000132												