

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE												September 15, 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												
TWO YEAR BONDS												
FND 1001010Y	KE000000932	26-Jan-19	25-Jan-21	152	31,120.66	Fixed		10.7510				101.9425
FIVE YEAR BONDS												
FND 1001015Y	KE000000396	30-May-18	29-May-23	89	36,673.84	Fixed		13.0200				101.7981
FND 1001016Y	KE000000446	25-Apr-18	18-Apr-21	218	19,644.20	Fixed		14.3360				104.2445
FND 1001017Y	KE000000517	25-Apr-18	18-Apr-21	307	24,395.35	Fixed		14.0590				108.1968
FND 1001018Y	KE000000446	26-May-18	20-Sep-21	779	23,651.05	Fixed		13.1100				101.7260
FND 1001019Y	KE000000734	20-Apr-11	20-Apr-22	709	29,599.15	Fixed		12.4550				102.6217
FND 1001020Y	KE000000784	23-Oct-11	17-Oct-22	769	29,712.35	Fixed		13.0150		9.1000	111.4504	100.3611
FND 1001021Y	KE000000818	28-May-18	20-Mar-21	319	36,795.05	Fixed		12.2990				100.0000
FND 1001022Y	KE000000942	26-Sep-18	18-Feb-24	1,500	66,569.50	Fixed		12.5640	9.9504	104.4146	103.7214	100.0000
FND 1001023Y	KE000001096	13-May-18	8-May-24	1,500	36,801.40	Fixed		10.8720				101.9933
FND 1001024Y	KE000001096	16-Oct-18	8-Oct-21	1,048	45,012.68	Fixed		11.6900				100.1960
FND 1002010Y	KE000000947	11-May-20	5-May-21	1,080	36,121.84	Fixed		11.6970				100.3261
TEN YEAR BONDS												
FND 1001010Y	KE000001096	14-May-18	10-Oct-23	24	33,397.90	Fixed		9.3070				100.8617
FND 1001010Y	KE000001096	25-Apr-11	13-Jun-24	636	36,473.20	Fixed		12.7590				100.4818
FND 1001010Y	KE000000807	14-Jul-11	18-Jun-21	1,007	36,448.26	Fixed		12.1710				100.3308
FND 1001010Y	KE000000880	25-May-15	10-Sep-24	1,217	36,852.15	Fixed		14.1900				100.2400
FND 1001010Y	KE000000932	26-Apr-19	17-Apr-22	1,192	16,108.45	Fixed		13.0700				118.7520
FND 1001010Y	KE000001282	31-Jul-17	19-Jul-27	1,078	36,174.45	Fixed		12.9660	10.7000	112.9696	110.7876	200.0000
FND 1001010Y	KE000000762	27-Aug-18	14-Apr-28	2,880	45,584.60	Fixed		12.6890				100.0270
FND 1001010Y	KE000000818	11-Oct-18	10-Jun-28	1,000	54,628.49	Fixed		12.5680				100.3851
FND 1001010Y	KE000000863	25-Feb-18	18-Feb-28	1,072	52,044.00	Fixed		12.4380				100.4343
FND 1001010Y	KE000000872	19-Apr-18	1-Apr-29	1,321	51,303.00	Fixed		12.3000				100.8151
FND 1001010Y	KE000000879	19-Apr-18	9-Nov-29	1,247	49,003.00	Fixed		11.8170				99.8714
FND 1001010Y	KE000000959	25-Nov-19	12-Nov-21	1,345	69,222.41	Fixed		12.2900				100.1515
FIFTEEN YEAR BONDS												
FND 1002010Y	KE000001345	26-Apr-12	7-Mar-22	159	3,454.60	Fixed		14.5000				100.0493
FND 1002010Y	KE000001350	25-Apr-12	4-Apr-22	629	32,450.60	Fixed		13.9000				100.7937
FND 1002010Y	KE000001360	26-Apr-12	7-Mar-22	793	34,668.10	Fixed		14.5000				100.0861
FND 1002010Y	KE000001360	26-Apr-12	7-Mar-22	899	34,799.30	Fixed		13.9000				100.1200
FND 1002010Y	KE000001360	26-Apr-12	7-Mar-22	1,493	31,852.45	Fixed		12.5000				107.8030
FND 1002010Y	KE000001360	26-Apr-12	7-Mar-22	2,497	22,853.60	Fixed		12.5000				100.1200
FND 1002010Y	KE000001360	26-Apr-12	7-Mar-22	1,910	13,613.10	Fixed		9.0000				96.4873
FND 1002010Y	KE000001360	26-Apr-12	7-Mar-22	2,497	48,807.10	Fixed		11.0000				96.7507
FND 1002010Y	KE000001360	26-Apr-12	7-Mar-22	2,497	4,168.45	Fixed		12.5000				100.1221
FND 1002010Y	KE000001360	26-Apr-12	7-Mar-22	2,497	39,936.00	Fixed		12.0000				100.4945
FND 1002010Y	KE000001360	26-Apr-12	7-Mar-22	6,419	49,254.60	Fixed		12.6000				100.4570
FND 1002010Y	KE000001360	26-Apr-12	7-Mar-22	4,796	29,846.50	Fixed		12.7500				100.8080
FND 1002010Y	KE000001360	26-Apr-12	7-Mar-22	4,796	86,405.00	Fixed		12.8500				100.2971
FND 1002010Y	KE000001328	26-Jul-18	23-Jul-28	1,048	40,602.00	Fixed		12.3400				100.0846
FND 1002010Y	KE000001218	25-Feb-20	5-Feb-30	1,259	5,191.25	Fixed		12.7960				104.4196
TWENTY YEAR BONDS												
FND 1002010Y	KE000001480	30-Jun-18	5-Jun-38	2,400	36,146.10	Fixed		13.7500				100.8818
FND 1001010Y	KE000001375	30-May-11	5-May-21	1,894	9,901.85	Fixed		10.0000				87.7653
FND 1001010Y	KE000001384	26-Jul-18	11-Sep-28	4,400	44,481.45	Fixed		12.8000				100.1760
FND 1001010Y	KE000001480	26-Jul-18	11-Sep-28	1,894	12,761.20	Fixed		14.0000				104.1125
FND 1001010Y	KE000001480	26-Jul-18	11-Sep-28	8,378	31,887.10	Fixed		13.8000				100.4466
FND 1001010Y	KE000001480	30-Jul-18	5-Jul-28	4,502	15,646.65	Fixed		12.0000	12.6500	108.6348	103.8216	105.0000
FND 1001010Y	KE000001480	15-Apr-19	27-Mar-29	5,791	23,660.05	Fixed		12.4770				100.0856
THIRTY YEAR BONDS												
FND 1001010Y	KE000001480	26-Jul-18	11-Sep-38	5,791	26,102.50	Fixed		11.2500				97.8580
FND 1001010Y	KE000001480	26-Jul-18	11-Sep-38	8,287	42,224.05	Fixed		13.4000				103.3782
SDR 1001010Y	KE000001235	26-Feb-11	21-Jun-21	7,433	28,144.70	Fixed		12.0000				92.8418
INFRASTRUCTURE BONDS												
IFB 1000010Y	KE000000396	23-Feb-08	4-Feb-21	166	7,669.37	Fixed		12.9000				101.6396
IFB 1000010Y	KE000000396	7-Oct-08	22-Sep-21	433	5,389.33	Fixed		12.0000				101.5158
IFB 1001010Y	KE000000242	3-Oct-11	18-Sep-21	1,008	11,725.50	Fixed		12.0000				107.6921
IFB 1001010Y	KE000000396	30-Jun-18	11-Sep-28	1,894	27,165.30	Fixed		13.0000				100.8818
IFB 1001010Y	KE000000396	27-Oct-18	10-Oct-28	2,218	27,965.05	Fixed		11.0000	8.4000	105.9215	100.3037	100.0000
IFB 1001010Y	KE000000396	14-Oct-18	2-Oct-28	1,530	25,119.35	Fixed		11.0000				101.8977
IFB 1001010Y	KE000000396	20-May-18	10-May-27	2,372	51,182.45	Fixed		11.0000				100.4952
IFB 1001010Y	KE000000484	23-May-18	12-May-25	1,700	36,303.20	Fixed		12.0000				107.5081
IFB 1001010Y	KE000000484	26-Oct-18	11-Oct-28	1,008	46,403.65	Fixed		12.0000				100.7741
IFB 1001010Y	KE000000484	27-Feb-11	18-Feb-29	1,045	41,448.46	Fixed		12.5000	9.9449	110.4855	106.6050	100.0000
IFB 1001010Y	KE000000788	27-Feb-11	18-Feb-29	1,045	41,448.46	Fixed		12.5000	9.4696	111.5022	106.2417	100.0000
IFB 1001010Y	KE000000788	29-Jan-18	11-Feb-28	1,490	41,184.46	Fixed		12.5000	11.0931	110.3138	106.5993	100.0000
IFB 1001010Y	KE000000910	19-Nov-18	25-Oct-38	6,614	36,787.20	Fixed		11.9500				103.4466
IFB 1001010Y	KE000000910	26-Oct-18	22-Feb-24	1,890	16,808.05	Fixed		12.2000				100.2500
IFB 1001010Y	KE000000942	26-Oct-18	8-Oct-24	1,890	71,028.45	Fixed		12.7500				100.0000
IFB 1002010Y	KE000000484	15-Apr-12	7-Apr-29	1,321	36,010.13	Fixed		10.8500	10.5500	105.9689	101.3486	500.0000
IFB 1002010Y	KE000000863	3-Apr-12	25-Sep-24	1,072	37,275.46	Fixed		10.8500				100.9006
IFB 1002010Y	KE000000942	26-Apr-20	11-Apr-31	1,392	78,639.09	Fixed		10.9000	11.0200	99.9688	99.7030	100.0000
IFB 1002010Y	KE000000942	26-Apr-20	11-Apr-31	1,392	78,639.09	Fixed		10.9000	11.0000	100.1198	99.4570	99.4137
IFB 1002010Y	KE000000942	26-Apr-20	11-Apr-31	1,392	78,639.09	Fixed		10.9000	10.9000	99.3489	99.6910	99.4137
IFB 1002010Y	KE000000942	26-Apr-20	11-Apr-31	1,392	78,639.09	Fixed		10.9000	10.9000	100.6144	99.9556	99.4137
IFB 1002010Y	KE000000942	26-Apr-20	11-Apr-31	1,392	78,639.09	Fixed		10.9000	10.9000	100.3939	101.7004	99.4137
IFB 1002010Y	KE000000942	26-Apr-20	11-Apr-31	1,392	78,639.09	Fixed		10.9000	10.9000	100.8218	101.4137	99.4137
IFB 1002010Y	KE000000942	26-Apr-20	11-Apr-31	1,392	78,639.09	Fixed		10.9000	10.9100	103.8314	103.1458	99.4137
BONDS SELL/BUY BACK TRANSACTIONS												
FND 1001010Y	KE000000942	26-Apr-18	12-Nov-28	3,345	69,222.41	Fixed		12.2950	106.3074	102.4955	103.1416	200.0000
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION												
FND 1001010Y	KE000000396	26-Jan-19	26-May-21	936	26,190.56	Fixed		11.2500	12.7500	98.9364	99.0793	97.8880
FND 1001010Y	KE000000832	14-Mar-18	1-Mar-28	6376	31,987.70	Fixed		13.0000	15.0000	110.5778	104.1954	102.4896
FND 1001010Y	KE000000396	26-Jan-18	3-Jun-21	4,864	80,400.00	Fixed		12.8570	111.9077	106.5415	100.2475	7.0000
FND 1001010Y	KE000000884	15-Apr-18	21-Sep-21	8,701	23,960.05	Fixed		12.8720	10.8000	105.8658	100.0850	19.0000
FND 1001010Y	KE000000879	19-May-18	6-Apr-22	1,247	45							

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