

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE												September 28, 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												
FXD 10010101	KE000000932	28-Jan-19	25-Jan-21	119	31,120.85	Fixed		10.7510				101.3425
FIVE YEAR BONDS												
FXD 10010105	KE000000936	30-Jun-19	28-Nov-23	98	36,873.84	Fixed		13.8208				101.7981
FXD 10010106	KE000000946	25-Apr-19	18-Apr-21	203	19,844.20	Fixed		14.3340				104.7260
FXD 10010107	KE000000107	25-Apr-19	19-Jul-21	204	24,395.35	Fixed		14.0000				104.1595
FXD 10010108	KE000000948	26-Jun-19	20-Sep-21	367	23,651.05	Fixed		11.1128	7.6500	106.6338	106.1917	100.1506
FXD 10010109	KE000000749	20-Aug-17	20-Aug-22	693	20,599.15	Fixed		12.4550				100.2018
FXD 10010110	KE000000784	23-Oct-17	17-Oct-22	788	20,712.35	Fixed		13.0170				100.3181
FXD 10010111	KE000000918	28-Mar-18	20-Mar-23	953	30,795.05	Fixed		12.2890				100.0260
FXD 10010112	KE000000952	29-Jun-18	18-Feb-24	1,239	66,369.35	Fixed		11.2648	10.2200	104.1198	103.0299	100.0216
FXD 10010113	KE000000106	13-Mar-18	8-Mar-24	1,318	36,201.40	Fixed		10.8726				101.9933
FXD 10010114	KE000000106	16-Jun-18	10-Jun-21	1,535	45,012.68	Fixed		11.4904				104.0582
FXD 10020101	KE000000947	11-May-20	5-May-21	1,880	30,127.88	Fixed		11.6970	10.5000	106.8486	104.1573	100.4862
TEN YEAR BONDS												
FXD 10010101	KE000000198	1-Nov-10	10-Oct-20	21	33,387.90	Fixed		9.3073				100.4617
FXD 10010109	KE000000108	25-Jan-11	13-Jan-24	563	36,473.20	Fixed		12.7590				104.8118
FXD 10010110	KE000000807	1-Mar-11	18-Jan-23	991	39,448.28	Fixed		13.1718				101.7108
FXD 10010109	KE000000880	25-Mar-15	15-Mar-24	1,504	36,862.15	Fixed		14.1800				100.0302
FXD 10010109	KE000000132	28-Apr-15	11-Aug-24	1,149	18,108.45	Fixed		13.0390				110.7320
FXD 10010109	KE000000132	31-Jul-15	19-Jul-27	1,078	36,174.45	Fixed		13.9660				101.0270
FXD 10010109	KE000000172	27-Aug-15	14-Aug-28	2,817	45,584.60	Fixed		12.6886				100.0370
FXD 10010109	KE000000916	11-Oct-15	6-Oct-28	2,899	54,438.49	Fixed		12.5608				101.1255
FXD 10010109	KE000000963	25-Feb-16	18-Feb-29	1,659	52,044.00	Fixed		12.4380	11.4251	106.5489	106.3039	104.0343
FXD 10010109	KE000000977	19-Apr-16	1-Feb-29	3,138	51,303.00	Fixed		12.3000				100.9151
FXD 10010109	KE000000879	19-Aug-16	8-Aug-29	3,239	49,003.05	Fixed		11.8170				99.8714
FXD 10010109	KE000000959	25-Nov-16	12-Nov-29	3,132	69,222.41	Fixed		12.2800				103.1515
FIFTEEN YEAR BONDS												
FXD 10020101	KE000000145	26-Mar-12	7-Mar-22	320	3,454.60	Fixed		14.5000				100.0392
FXD 10020101	KE000000130	25-Apr-12	4-Apr-22	439	32,492.00	Fixed		13.9000				101.6948
FXD 10020101	KE000000130	26-Mar-12	7-Mar-22	775	36,368.10	Fixed		14.5000				100.0931
FXD 10020101	KE000000130	26-Mar-12	7-Mar-22	998	36,793.30	Fixed		13.9000				100.0931
FXD 10020101	KE000000130	26-Mar-12	7-Mar-22	1,479	31,692.45	Fixed		12.5000				107.8320
FXD 10020101	KE000000130	26-Mar-12	7-Mar-22	2,000	22,693.00	Fixed		12.5000				107.1127
FXD 10020101	KE000000158	26-Apr-11	8-Sep-23	1,887	13,613.10	Fixed		9.0000				98.4873
FXD 10020101	KE000000970	26-Jun-11	6-Sep-27	2,038	48,807.31	Fixed		11.0000				96.7207
FXD 10020101	KE000000982	29-Jul-11	5-May-30	4,686	49,254.40	Fixed		12.6000				100.4570
FXD 10020101	KE000000982	29-Jul-11	5-May-30	4,739	29,846.30	Fixed		12.7500				100.8861
FXD 10020101	KE000000982	29-Jul-11	5-May-30	4,891	80,000.00	Fixed		12.6250				100.9543
FXD 10020101	KE000000104	13-Mar-11	24-Apr-38	4,586	42,447.30	Fixed		12.7480				100.9611
FXD 10020101	KE000000138	26-Jul-11	23-Jul-31	1,573	10,450.00	Fixed		12.2871	102.4450	100.3962	100.0946	299.0000
FXD 10020101	KE000000748	25-Feb-12	8-Feb-38	5,243	5,181.25	Fixed		12.7500	12.4124	100.4577	100.2312	102.4350
FXD 10020101	KE000000771	25-Feb-12	5-Feb-38	5,243	5,191.25	Fixed		12.7500	12.4290	100.3915	102.1693	102.2350
TWENTY YEAR BONDS												
FXD 10020101	KE000000140	30-Jun-08	5-Jun-21	2,807	38,145.10	Fixed		13.7500	11.9400	112.8784	108.9121	100.8818
FXD 10010101	KE000000176	30-Jun-11	5-May-31	3,871	9,305.60	Fixed		10.0000	11.3000	98.6995	92.0427	100.0931
FXD 10010101	KE000000198	26-Jun-11	5-May-30	4,617	44,401.40	Fixed		12.0000				100.0700
FXD 10010101	KE000000954	26-Jun-11	1-Sep-38	5,817	12,781.20	Fixed		14.0000				100.3125
FXD 10010101	KE000000954	26-Jun-11	1-Sep-38	5,803	21,487.70	Fixed		12.5000				101.4488
FXD 10010101	KE000000955	30-Jul-11	5-Jul-38	4,489	18,866.05	Fixed		13.5000	12.4200	107.7895	105.5024	100.0347
FXD 10010101	KE000000955	19-Apr-11	5-May-30	4,794	23,561.05	Fixed		12.7500	12.7331	106.8136	100.3735	100.8556
THIRTY YEAR BONDS												
FXD 10010101	KE000000108	26-Jun-11	28-May-35	5,196	25,192.20	Fixed		11.2500				97.8583
FXD 10010101	KE000000944	26-Jun-11	28-May-31	8,274	43,254.05	Fixed		11.8000	106.3108	102.7031	100.1791	100.0000
INFRASTRUCTURE BONDS												
FXD 10020101	KE000000136	23-Feb-11	8-Feb-21	131	2,469.27	Fixed		12.5000				101.6308
FXD 10020101	KE000000136	3-Oct-11	20-Feb-21	439	5,180.10	Fixed		12.0000				101.5108
FXD 10010101	KE000000242	3-Oct-11	18-Sep-23	1,085	11,735.00	Fixed		10.0000				107.6921
FXD 10010101	KE000000130	30-Jun-11	10-Sep-23	1,813	27,803.35	Fixed		11.0000				100.0918
FXD 10010101	KE000000130	27-Oct-11	10-Oct-23	2,495	27,445.00	Fixed		11.0000				100.0918
FXD 10010101	KE000000130	16-Jun-11	2-Oct-24	1,538	25,119.55	Fixed		11.0000				100.0927
FXD 10010101	KE000000130	30-Jun-11	10-Sep-27	2,389	51,158.20	Fixed		11.0000				100.0955
FXD 10010101	KE000000954	23-Mar-11	12-May-25	1,487	36,301.20	Fixed		12.5000				101.0611
FXD 10010101	KE000000959	26-Oct-11	6-Oct-31	4,025	40,609.00	Fixed		12.0000				101.7141
FXD 10010101	KE000000980	27-Feb-11	12-Feb-29	1,559	14,330.40	Fixed		12.5000				111.6248
FXD 10010101	KE000000986	27-Feb-11	20-Feb-29	1,572	41,448.46	Fixed		12.5000	8.7500	111.6107	107.1888	107.4646
FXD 10010101	KE000000986	27-Feb-11	18-Nov-24	1,572	41,448.46	Fixed		12.5000	8.9000	111.1032	108.7793	107.8686
FXD 10010101	KE000000980	26-Jun-11	10-Jun-29	4,487	41,188.40	Fixed		12.5000				107.2412
FXD 10010101	KE000000986	19-Nov-11	25-Oct-28	4,601	36,707.20	Fixed		12.5000				102.1465
FXD 10010101	KE000000920	25-Mar-11	22-Feb-24	4,547	18,836.65	Fixed		12.2500				104.5293
FXD 10010101	KE000000944	26-Oct-11	6-Oct-31	5,498	71,609.05	Fixed		11.2500	11.2000	107.5613	102.5861	104.0678
FXD 10020101	KE000000840	15-Apr-12	2-Apr-29	3,138	36,010.13	Fixed		10.8500				101.8101
FXD 10020101	KE000000963	3-Apr-12	25-May-29	2,095	18,275.46	Fixed		10.2000				101.2893
FXD 10020101	KE000000964	26-Apr-12	11-Aug-31	3,969	78,639.89	Fixed		10.9000	11.0500	100.2377	98.1998	118.6500
FXD 10020101	KE000000964	26-Apr-12	11-Aug-31	3,969	78,639.89	Fixed		10.9000	11.0000	100.4994	98.4513	100.0000
FXD 10020101	KE000000964	26-Apr-12	11-Aug-31	3,969	78,639.89	Fixed		10.9000	10.0000	100.7175	100.0923	99.9101
BONDS SELL/BUY BACK TRANSACTIONS												
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION												
FXD 10010101	KE000000917	26-Sep-11	8-Sep-21	2,934	18,807.15	Fixed		11.0000	11.8100	97.8936	97.1299	4,200.00
FXD 10010101	KE000000917	26-Sep-11	8-Sep-21	4,801	80,800.00	Fixed		12.8075	12.5500	104.1493	101.9331	103.9644
FXD 10010101	KE000000130	17-Oct-11	6-Oct-29	2,889	54,108.49	Fixed		12.5000	11.2500	110.1174	107.5259	12,300.00
FXD 10010101	KE000000965	30-Jul-11	5-Jul-38	4,489	18,866.05	Fixed		13.5000	13.8600	110.8218	108.0347	1,000.00
FXD 10010101	KE000000965	30-Jul-11	5-Jul-38	4,489	18,866.05	Fixed		13.5000	12.6643	109.9951	103.7205	103.6247
FXD 10010101	KE000000130	16-Oct-11	2-Oct-24	1,538	25,119.55	Fixed		11.0000	8.3500	109.3395	100.0920	1,000.00
FXD 10010101	KE000000969	26-Oct-11	6-Oct-31	4,595	45,629.65	Fixed		12.5000	10.2400	113.4387	108	
FXD 10010101	KE000000788	27-Jul-11	17-Jul-24	1,572	41,448.46	Fixed		12.5000	12.4786	112.6786	107.4646	12,000.00
FXD 10010101	KE000000788	27-Jul-11	18-Nov-24	1,572	41,448.46	Fixed		12.5000	12.4800	112.6786	107.4646	12,000.00
FXD 10010101	KE000000788	27-Jul-11	18-Nov-24	1,572	41,448.46	Fixed		12.5000	12.4800	112.6786	107.4646	12,000.00
FXD 10010101	KE000000788	27-Jul-11	18-Nov-24	1,572	41,448.46	Fixed		12.5000	12.4800	112.6786	107.4646	12,000.00
FXD 10020101	KE000000136	23-Feb-11	8-Feb-21	131	2,469.27	Fixed		12.5000	8.6000	111.6248	107.1888	107.4646
FXD 10020101	KE000000136	3-Oct-11	20-Feb-21	439	5,180.10	Fixed		12.0000	8.6000	111.6248	107.1888	107.4646
FXD 10020101	KE000000136	3-Oct-11	20-Feb-21	439	5,180.10	Fixed		12.0000	8.6000	111.6248	107.1888	107.4646
FXD 10020101	KE000000136	3-Oct-11	20-Feb-21	439	5,180.10	Fixed		12.0000	8.6000	111.6248	107.1888	107.4646
FXD 10020101	KE000000136	3-Oct-11	20-Feb-21	439	5,180.10	Fixed		12.0000	8.6000	111.6248	107.1888	107.4646
FXD 10020101	KE000000136	3-Oct-11	20-Feb-21	439	5,180.10	Fixed		12.0000	8.6000	111.6248	107.1888	107.4646