

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE												August 3, 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 1001010V	KE000000932	28-Jan-19	25-Jan-21	175	31,120.85	Fixed	10.7515	8.7002	102.8649	101.8891	101.9738	500,000.000
FIVE YEAR BONDS												
FND 1001015V	KE000000398	30-Mar-18	29-Nov-23	172	36,873.84	Fixed	13.0200					100.8187
FND 1001016V	KE000000458	25-Apr-18	18-Apr-21	209	19,844.20	Fixed	14.3340					104.3245
FND 1001016V	KE000000517	25-Apr-18	18-Apr-21	209	24,309.35	Fixed	14.0090					100.1741
FND 1001016V	KE000000448	26-May-18	20-Sep-21	171	23,651.05	Fixed	13.1120					100.7261
FND 1001017V	KE000000248	20-Aug-12	20-Aug-22	789	29,599.15	Fixed	12.4550					107.2766
FND 1001018V	KE000000784	23-Oct-17	17-Oct-22	805	20,712.35	Fixed	13.5170					111.8503
FND 1001018V	KE000000818	20-Mar-18	20-Mar-23	959	30,795.05	Fixed	12.2980					108.8472
FND 1001018V	KE000000947	25-Feb-18	18-Feb-24	1,205	65,393.50	Fixed	11.3040	10.1800	108.2714	103.2738	100.8575	1,000,000.000
FND 1001018V	KE000000947	25-Feb-18	18-Feb-24	1,205	65,393.50	Fixed	11.3040	10.1800	108.3610	103.3814	101.4575	500,000.000
FND 1001018V	KE000001096	18-Mar-18	8-Mar-24	1,172	38,401.40	Fixed	10.8720					104.7127
FND 1002010V	KE000000947	11-Mar-20	5-May-25	1,778	35,121.88	Fixed	11.6970	10.2000	108.0807	105.2873	105.1736	180,000.000
TEN YEAR BONDS												
FND 1001010V	KE1000001096	11-Mar-18	18-Oct-28	777	33,387.80	Fixed	9.3020	8.4500	100.2675	100.3728	93.5176	1,000,000.000
FND 1001010V	KE1000001096	11-Mar-18	18-Oct-28	777	36,273.26	Fixed	12.7090					100.8518
FND 1001010V	KE000000637	11-Mar-18	18-Apr-21	1,000	39,848.20	Fixed	12.3710					104.7276
FND 1001010V	KE000000880	20-May-18	15-Jan-21	1,260	35,852.15	Fixed	12.1890					100.7403
FND 1001010V	KE000000932	29-Aug-18	17-Apr-21	2,025	19,306.45	Fixed	13.0390					100.7261
FND 1001010V	KE000000727	31-Jul-17	18-Jul-27	3,078	35,174.40	Fixed	12.9660					102.8970
FND 1001010V	KE000000762	27-Aug-18	18-Apr-21	2,033	40,004.60	Fixed	12.6860					100.0570
FND 1001010V	KE000000918	17-Oct-18	4-Oct-28	3,045	54,034.08	Fixed	12.5030					100.0564
FND 1001010V	KE000000953	25-Feb-18	18-Feb-24	3,175	42,438.00	Fixed	12.4390					100.8575
FND 1001010V	KE000000987	19-Apr-18	2-Apr-29	3,198	51,305.00	Fixed	12.3000					102.8151
FND 1001010V	KE000000987	19-Apr-18	2-Apr-29	3,198	45,051.00	Fixed	11.5170					100.8518
FND 1001010V	KE000000988	25-Nov-18	12-Nov-29	3,398	69,222.41	Fixed	12.2800					104.3014
FIFTEEN YEAR BONDS												
FND 10001010V	KE1000001345	26-Mar-07	7-Mar-27	981	3,654.60	Fixed	14.5000					100.0850
FND 10001010V	KE1000001352	25-Apr-07	4-Jun-27	472	32,652.60	Fixed	13.5000					100.1388
FND 10001010V	KE1000001360	26-Mar-07	7-Mar-27	981	3,654.60	Fixed	14.5000					100.0850
FND 10001010V	KE1000001428	31-Mar-08	31-Mar-28	954	34,789.80	Fixed	12.0000					107.5005
FND 10001010V	KE1000001436	26-Oct-08	1-Oct-28	1,000	31,862.40	Fixed	12.3000					107.6694
FND 1001010V	KE1000001458	24-Mar-08	24-Mar-28	1,000	27,443.20	Fixed	12.2000					99.7255
FND 1001010V	KE1000001458	24-Mar-08	24-Mar-28	2,000	18,827.10	Fixed	11.0000					99.8585
FND 1001010V	KE1000001458	24-Mar-08	24-Mar-28	2,000	42,138.45	Fixed	11.2000					99.7221
FND 1001010V	KE1000001458	24-Mar-08	24-Mar-28	2,000	39,475.00	Fixed	12.0000					100.4445
FND 1001010V	KE1000001458	24-Mar-08	24-Mar-28	2,000	49,254.80	Fixed	12.6500	11.8000	107.8344	100.5017	100.3048	350,000.000
FND 1001010V	KE1000001458	24-Mar-08	24-Mar-28	2,000	29,654.00	Fixed	12.2000					100.8585
FND 1001010V	KE1000001458	24-Mar-08	24-Mar-28	2,000	80,400.00	Fixed	12.8170	11.6000	108.1038	100.1008	104.3710	62,650.000
FND 1001010V	KE1000001458	24-Mar-08	24-Mar-28	2,000	5,191.25	Fixed	12.7900					104.4186
TWENTY YEAR BOND												
FND 10001010V	KE1000001493	30-Jun-08	1-Jun-28	2,803	36,165.10	Fixed	13.7500					100.8318
FND 1001010V	KE1000001478	30-Mar-11	8-May-31	3,807	8,460.80	Fixed	13.0000					87.1463
FND 1001010V	KE1000001494	26-Mar-11	1-Feb-32	4,473	44,881.00	Fixed	12.0000					102.5475
FND 1001010V	KE1000001494	26-Mar-11	1-Feb-32	4,473	10,701.20	Fixed	13.0000					100.1215
FND 1001010V	KE1000001494	26-Mar-11	1-Mar-38	4,473	31,487.75	Fixed	13.2000					102.4465
FND 1001010V	KE1000001494	15-Apr-18	21-Mar-38	8,804	23,560.05	Fixed	12.8730					104.1125
THIRTY YEAR BOND												
FND 1001010V	KE1000001494	26-Jun-18	28-May-43	5,411	20,192.00	Fixed	11.2500					87.2611
FND 1001010V	KE1000001494	25-Jun-18	25-May-43	8,310	43,224.05	Fixed	13.4000	12.5182	108.1168	108.5706	104.5244	300,000.000
INFRASTRUCTURE BONDS												
SBF 1001010V	KE1000001138	25-Feb-11	21-Jan-31	7,478	28,144.70	Fixed	12.0000					92.8418
FIVE YEAR BONDS												
IFB 100001010V	KE1000001136	23-Feb-08	8-Feb-21	189	7,669.37	Fixed	12.5000					104.1666
IFB 100001010V	KE1000001024	7-Oct-08	20-Nov-21	479	5,388.31	Fixed	12.0000					101.5128
IFB 100101010V	KE1000001242	3-Oct-11	18-Sep-21	1,861	11,726.80	Fixed	11.0000					107.8603
IFB 100101010V	KE1000001030	30-Mar-10	15-Sep-20	1,989	27,603.35	Fixed	11.0000					100.1310
IFB 100101010V	KE1000001100	27-Oct-10	13-Oct-20	2,001	27,469.95	Fixed	11.0000					100.0113
IFB 100101010V	KE1000001053	20-Mar-10	18-Mar-27	2,475	51,192.20	Fixed	11.0000					100.8502
IFB 100101010V	KE1000000854	23-Mar-10	15-Mar-21	1,793	36,303.40	Fixed	12.5000					100.2005
IFB 100101010V	KE1000000859	24-Oct-10	8-Oct-21	4,081	48,029.65	Fixed	12.2000					100.4927
IFB 100101010V	KE1000000859	27-Apr-11	17-Feb-21	3,175	14,338.40	Fixed	12.2000					111.6234
IFB 100101010V	KE1000007788	27-Jul-11	18-Feb-24	1,568	41,449.46	Fixed	12.5000					100.8416
IFB 100101010V	KE1000008893	29-Jul-11	15-Jun-24	4,543	41,154.86	Fixed	12.5000					112.0784
IFB 100101010V	KE1000008893	19-Mar-11	25-Oct-38	6,607	36,787.20	Fixed	11.8500	10.5000	111.8502	109.3883	100.0657	50,000.000
IFB 100101010V	KE1000007788	25-Mar-11	22-Feb-24	1,605	18,803.05	Fixed	12.2000					100.7863
IFB 100101010V	KE1000009543	26-Oct-10	8-Oct-21	5,544	71,638.05	Fixed	11.7500	11.1000	107.4454	104.2819	100.0221	100,000.000
IFB 100001010V	KE1000008430	15-Apr-07	2-Apr-29	3,164	36,010.13	Fixed	10.8500	10.4000	105.1672	101.8187	102.0556	200,000.000
IFB 100001010V	KE1000008430	3-Apr-07	2-Apr-29	3,164	19,475.46	Fixed	10.3000	10.1000	102.0736	100.3493	101.1819	50,000.000
IFB 100001010V	KE1000007710	11-Sep-07	7-Sep-20	95	891.35	Fixed	10.0000	10.0000	104.0100	100.0000	100.0000	645.187
BONDS SELL/BUY BACK TRANSACTIONS												
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION												
FND 2001010V	KE0000001096	13-Mar-18	8-May-24	1,372	39,201.40	Fixed	10.8730	11.0000	102.0863	99.5774	104.7127	2,000.000
FND 3001010V	KE0000001096	16-Oct-18	8-Oct-24	1,389	45,012.60	Fixed	11.0920	11.0000	103.1875	107.6690	104.0832	2,000.000
FND 1001010V	KE0000001096	29-Aug-18	17-Apr-21	2,025	19,306.45	Fixed	13.0390					1,000.000
FND 4001010V	KE0000001096	29-Aug-18	18-Nov-21	3,389	69,222.41	Fixed	12.2800	10.8608	110.4772	108.1157	104.3014	1,000.000
FND 1001010V	KE0000001096	29-Aug-18	18-Nov-21	3,389	27,443.20	Fixed	12.2000					80.0000
FND 1001010V	KE0000001096	29-Aug-18	18-Nov-21	3,389	80,400.00	Fixed	12.8170	11.6000	108.1038	100.1008	104.3710	36,750.000
FND 1001010V	KE0000001096	29-Aug-18	18-Nov-21	3,389	80,400.00	Fixed	12.8170	11.6000	108.1038	100.1008	104.3710	150.000
FND 1001010V	KE0000001096	29-Aug-18	18-Nov-21	3,389	80,40							