

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE													August 6, 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												August 6, 2020	
FXD 10010101	KE000000932	28-Jan-19	25-Jan-21	172	31,120.85	Fixed	10.7510					101.8951	
FIVE YEAR BONDS													
FXD 10010110	KE000000936	30-Mar-18	29-Nov-23	199	26,673.84	Fixed	13.8208					101.8187	
FXD 10010110	KE000000946	25-Apr-18	18-Apr-21	296	19,544.28	Fixed	14.3340					104.3245	
FXD 10010110	KE000000917	25-Apr-18	19-Jul-21	296	24,395.35	Fixed	14.0999					105.0741	
FXD 10010110	KE000000948	26-Sep-18	20-Sep-21	170	23,651.05	Fixed	13.1128					109.7260	
FXD 10010110	KE000000734	29-Aug-18	20-Aug-22	789	29,599.15	Fixed	12.4650					107.2766	
FXD 10010110	KE000000784	23-Oct-17	17-Oct-20	869	29,712.16	Fixed	13.0170					111.2803	
FXD 10010110	KE000000918	28-Mar-18	20-Mar-21	359	30,795.05	Fixed	12.2898					108.8477	
FXD 10010110	KE000000962	29-Sep-18	18-Feb-24	1,599	66,359.35	Fixed	12.3648					103.9073	
FXD 10010110	KE000000106	13-Mar-18	8-Mar-24	1,309	38,401.40	Fixed	10.8728					104.7127	
FXD 10010110	KE000000106	16-Oct-18	8-Oct-21	1,098	45,012.68	Fixed	11.6904					104.8662	
FXD 10020110	KE000000947	11-May-20	5-May-21	170	30,121.88	Fixed	11.6870					106.5661	
TEN YEAR BONDS													
FXD 10010109	KE000000198	1-Nov-10	10-Oct-20	74	33,387.90	Fixed	9.3073					103.9728	
FXD 10010109	KE000000108	25-Apr-10	15-Jun-20	479	36,473.20	Fixed	12.7590					104.8118	
FXD 10010109	KE000000837	1-Mar-10	16-Jun-20	1,601	39,448.28	Fixed	14.3178					104.3278	
FXD 10010109	KE000000880	25-Mar-18	15-Apr-24	1,207	36,862.15	Fixed	14.1800					105.2405	
FXD 10010109	KE000000139	29-Aug-10	17-Aug-20	1,202	18,108.45	Fixed	13.0390					119.7325	
FXD 10010109	KE000000182	31-Jul-10	19-Jul-20	3,078	36,174.45	Fixed	14.9661					100.0070	
FXD 10010109	KE000000174	27-Aug-10	14-Aug-20	2,330	45,584.60	Fixed	12.6886					103.0271	
FXD 10010109	KE000000916	11-Oct-18	4-Oct-20	1,049	54,628.49	Fixed	14.5658					109.0584	
FXD 10010109	KE000000963	25-Feb-18	18-Feb-20	1,112	54,044.00	Fixed	12.4388					109.0074	
FXD 10010109	KE000000927	15-Apr-18	1-Feb-20	3,361	51,333.46	Fixed	12.3000					109.9151	
FXD 10010109	KE000000876	19-Mar-18	8-Aug-20	1,287	45,003.05	Fixed	11.5170					104.8351	
FXD 10010109	KE000000959	29-Sep-18	19-Jun-23	1,395	69,222.44	Fixed	12.2898	11.6094	105.9011	103.4798	104.3814	100,000.000	
FXD 10010109	KE000000969	29-Sep-18	12-Nov-23	1,395	69,222.44	Fixed	12.2898	11.6094	105.2201	103.7884	104.3814	200,000.000	
FIFTEEN YEAR BONDS													
FXD 10010109	KE000000145	26-Mar-07	7-Mar-22	579	3,654.60	Fixed	14.5000					109.0850	
FXD 10010109	KE000000182	25-Apr-10	4-Jun-20	619	32,682.60	Fixed	11.5000					109.1388	
FXD 10010109	KE000000180	26-Mar-10	7-Jul-20	861	39,556.16	Fixed	12.0000					107.6596	
FXD 10010109	KE000000148	31-Mar-08	13-Mar-20	869	34,789.80	Fixed	12.0000					107.5005	
FXD 10010109	KE000000139	29-Aug-10	17-Oct-20	1,202	31,862.45	Fixed	12.3000	10.5000	110.5483	106.9871	107.8994	140,000.000	
FXD 10010109	KE000000180	29-Aug-10	5-Mar-20	1,507	27,631.30	Fixed	12.3000	10.5000	105.3899	104.9451	107.8994	200,000.000	
FXD 10010109	KE000000139	29-Aug-10	8-Oct-20	1,060	18,633.10	Fixed	12.3000					96.8827	
FXD 10010109	KE000000180	29-Aug-10	6-Sep-20	1,407	18,633.10	Fixed	12.3000	10.5000	104.5878	100.2864	106.8585	224,000.000	
FXD 10010109	KE000000139	29-Feb-10	7-Feb-20	2,711	42,138.45	Fixed	11.2000					99.2221	
FXD 10010109	KE000000180	29-Feb-10	12-Aug-20	2,894	39,475.60	Fixed	12.0000					100.4445	
FXD 10010109	KE000000182	29-Mar-18	9-May-20	4,639	49,254.60	Fixed	12.6500					105.3002	
FXD 10010109	KE000000182	22-Oct-18	4-Jun-20	4,598	29,654.30	Fixed	12.2500					100.2850	
FXD 10010109	KE000000182	29-Mar-18	9-Jun-18	4,506	80,800.00	Fixed	12.8570					104.3941	
FXD 10010109	KE000000138	13-Mar-18	26-Apr-20	1,069	41,447.46	Fixed	12.7340					101.4784	
FXD 10010109	KE000000148	29-Jul-18	10-Jul-24	1,599	50,652.46	Fixed	12.3400	18.1000	101.8200	101.8880	104.8626	250,000.000	
FXD 10010109	KE000000728	29-Feb-07	3-Feb-20	1,398	5,191.25	Fixed	12.7980					104.4196	
TWENTY YEAR BOND													
FXD 10010109	KE000000180	30-Jun-08	5-Jan-20	2,880	36,165.10	Fixed	13.7500					108.8318	
FXD 10010109	KE000000178	30-Mar-10	5-May-21	3,894	4,860.46	Fixed	12.0000					87.1603	
FXD 10010109	KE000000184	29-Mar-10	1-Feb-20	1,470	44,881.05	Fixed	12.0000					103.5475	
FXD 10010109	KE000000184	29-Mar-10	5-Sep-20	8,870	12,701.26	Fixed	12.0000					103.8000	
FXD 10010109	KE000000182	29-Mar-18	1-Mar-20	4,416	31,887.75	Fixed	13.2000					102.4465	
FXD 10010109	KE000000180	30-Jul-18	5-Jul-20	5,492	12,466.65	Fixed	12.2000					109.8772	
FXD 10010109	KE000000984	15-Apr-18	21-Mar-20	8,801	23,560.05	Fixed	12.8750					108.1125	
THIRTY YEAR BOND													
FXD 10010109	KE000000180	28-Jun-10	28-May-21	5,408	20,192.00	Fixed	11.2500					87.2611	
FXD 10010109	KE000000184	25-Jun-10	25-May-21	8,307	43,224.05	Fixed	13.4000	12.7000	106.8006	105.1440	104.4924	195,000.000	
INFRASTRUCTURE BONDS													
SBK 10011300	KE000000118	28-Feb-11	21-Jan-21	7,473	28,144.70	Fixed	12.0000					92.8419	
TWO YEAR BONDS													
FB 10000101	KE000000136	23-Feb-08	8-Feb-21	186	7,669.37	Fixed	12.5000					104.1666	
FB 10000101	KE000000104	7-Oct-08	22-Nov-21	473	5,388.31	Fixed	12.0000					101.5128	
FB 10011001	KE000000242	3-Oct-11	1-Sep-20	1,198	11,726.38	Fixed	12.0000					107.8861	
FB 10011001	KE000000130	30-Sep-10	15-Sep-20	1,398	27,603.35	Fixed	11.0000					109.1350	
FB 10011001	KE000000110	27-Oct-10	13-Oct-20	2,202	27,469.95	Fixed	11.0000					109.0113	
FB 10011001	KE000000105	14-Nov-10	15-Nov-20	1,479	25,119.43	Fixed	11.0000					107.4927	
FB 10011001	KE000000183	20-Mar-18	18-Mar-21	2,412	51,182.20	Fixed	11.0000					102.4932	
FB 10011001	KE000000184	23-Mar-18	15-Mar-21	1,780	36,303.46	Fixed	12.5000					107.2975	
FB 10011001	KE000000180	26-Oct-18	8-Oct-21	1,478	46,609.66	Fixed	12.8000					108.4816	
FB 10011001	KE000000180	27-Feb-17	17-Feb-20	1,112	34,330.46	Fixed	12.8000					111.6234	
FB 10011001	KE000000788	27-Mar-17	18-Feb-24	1,565	41,449.46	Fixed	12.5000					108.8416	
FB 10011001	KE000000180	29-Jun-18	15-Jun-20	4,540	41,184.86	Fixed	12.5000					110.6784	
FB 10011001	KE000000180	19-Mar-18	25-Oct-20	4,604	36,797.20	Fixed	11.8000	11.1000	107.9674	105.3133	102.3474	100,000.000	
FB 10011001	KE000000180	19-Mar-18	25-Oct-20	4,604	36,797.20	Fixed	11.8000	11.1000	106.9572	104.2448	102.3474	300,000.000	
FB 10011001	KE000000780	25-Sep-18	22-Feb-24	1,600	16,608.65	Fixed	12.0000					106.7465	
FB 10011001	KE000000184	28-Oct-18	8-Oct-20	1,541	71,608.45	Fixed	11.7500	11.2000	106.8581	101.5078	104.2818	100,000.000	
FB 10011001	KE000000180	15-Sep-20	5-Jul-21	3,361	39,610.13	Fixed	10.2000					102.0330	
FB 10011001	KE000000180	3-Jun-20	25-May-26	2,119	19,275.46	Fixed	10.2000					101.3273	
BONDS SELL/BUY BACK TRANSACTIONS													
FXD 10010101	KE000000710	11-Sep-17	7-Sep-20	31	691.35	Fixed	10.0000	10.0000	104.0000	101.0000	100.0000	593.454	
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION													
FXD 10000101	KE000000148	31-Mar-08	13-Mar-21	989	34,789.80	Fixed	12.0000	8.0000	111.8733	106.7628	107.6596	100.000	
FXD 10000101	KE000000180	29-Aug-10	17-Oct-20	1,202	31,862.45	Fixed	12.0000	11.0000	105.8436	104.9881	107.8994	100,000.000	
FXD 10000101	KE000000184	29-Aug-10	17-Oct-20	1,507	27,631.30	Fixed	12.3000	10.8000	109.2081	105.2389	107.8994	1,800.000	
FXD 10010101	KE000000180	11-Jul-10	18-Jul-20	1,987	39,486.26	Fixed	12.3170	10.4000	105.9678	104.4184	109.7270	400.000	
FXD 10010101	KE000000880	20-Mar-18	15-Apr-24	1,207	36,862.15	Fixed	14.1800	10.0000	105.7927	106.2239	106.7403	4,800.000	
FXD 10010101	KE000000180	29-Sep-18	20-Mar-21	359	30,795.05	Fixed	12.2898	9.9000	112.1380	107.5471	109.8477	9,000.000	
FXD 10010101	KE000000876	29-Mar-18	9-May-20	4,639	49,254.60	Fixed	12.6500	12.7000	101.8601	99.3300	105.9002	1,500.000	
FXD 10010101	KE000000184	29-Mar-18	20-May-21	3,507	43,224.05	Fixed	12.6500	10.0000	105.5265	104.			