

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE												August 7, 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												August 7, 2020
TWO YEAR BONDS												
FXD 1001010Y	KE000000932	28-Jan-19	25-Jan-21	771	31,120.85	Fixed		10.7515				101.8951
FIVE YEAR BONDS												
FXD 1001015Y	KE000000934	30-Mar-19	29-Feb-24	198	36,673.84	Fixed		13.8208				102.8187
FXD 1001016Y	KE000000946	25-Apr-19	18-Apr-21	258	19,844.20	Fixed		14.3340				104.3245
FXD 1001017Y	KE000000107	25-Apr-19	19-Jul-21	368	24,393.35	Fixed		14.0699	7.4000	106.8990	106.0333	200,000.000
FXD 1001018Y	KE000000646	26-Feb-19	20-Sep-21	659	23,651.05	Fixed		13.1126				109.7260
FXD 1001019Y	KE000000734	20-Aug-17	20-Aug-22	789	29,599.15	Fixed		12.4650				107.2766
FXD 1001020Y	KE000000784	23-Oct-17	17-Oct-22	865	29,712.35	Fixed		13.0170				111.8903
FXD 1001019Y	KE000000918	28-Mar-18	20-Mar-23	959	36,795.05	Fixed		12.2890				108.8477
FXD 1001019Y	KE000000947	26-Feb-19	18-Feb-24	1,981	66,359.35	Fixed		13.3648	10.2000	106.3300	103.2099	2,500,000.000
FXD 1001019Y	KE000000106	13-Mar-18	6-Mar-24	1,908	36,801.40	Fixed		10.8726				104.7127
FXD 1001019Y	KE000000106	16-Oct-19	8-Oct-21	1,980	45,012.60	Fixed		11.6904				104.8692
TEN YEAR BONDS												
FXD 1001010Y	KE000000198	1-Nov-10	10-Oct-20	73	33,387.90	Fixed		9.3073				109.9278
FXD 1001010Y	KE000000108	25-Apr-11	15-Jun-24	475	36,473.20	Fixed		12.7590				104.8118
FXD 1001010Y	KE000000807	1-Mar-11	15-Jun-24	1,606	36,448.28	Fixed		12.7178				104.7278
FXD 1001010Y	KE000000880	25-Mar-11	15-Jun-24	1,206	36,862.15	Fixed		12.1800				105.2405
FXD 1001010Y	KE000000132	29-Aug-11	17-Aug-24	2,201	18,308.45	Fixed		13.0390				118.7325
FXD 1001010Y	KE000000182	31-Jul-11	19-Jul-27	3,079	36,174.45	Fixed		12.9660				109.0070
FXD 1001010Y	KE000000162	27-Aug-11	14-Aug-28	2,309	45,584.60	Fixed		12.6886				109.0275
FXD 1001010Y	KE000000918	17-Oct-11	4-Oct-28	1,691	54,428.49	Fixed		12.5658				109.0584
FXD 1001010Y	KE000000963	25-Feb-11	14-Feb-29	1,111	52,044.00	Fixed		12.4388				109.0674
FXD 1001010Y	KE000000977	15-Apr-11	3-Apr-29	3,390	51,330.00	Fixed		12.3000				109.9151
FXD 1001010Y	KE000000978	19-Aug-11	8-Aug-29	1,398	45,003.00	Fixed		11.5170				104.8351
FXD 1001010Y	KE000000987	25-Mar-11	19-Mar-29	1,398	49,222.44	Fixed		12.2000	11.5000	106.8308	104.3427	200,000.000
FXD 1001010Y	KE000000988	25-Nov-11	12-Nov-29	3,394	69,222.41	Fixed		12.2800	11.5300	106.8608	104.3881	500,000.000
FIFTEEN YEAR BONDS												
FXD 1001010Y	KE000000145	26-Mar-07	7-Mar-22	577	3,854.60	Fixed		14.5000				109.0850
FXD 1001010Y	KE000000182	25-Apr-07	8-Jun-22	668	32,682.60	Fixed		11.5500				109.1388
FXD 1001010Y	KE000000180	26-Apr-07	7-Jun-22	668	32,656.38	Fixed		12.3000				109.0596
FXD 1001010Y	KE000000148	13-Mar-08	13-Mar-23	868	34,789.80	Fixed		12.0000				107.5005
FXD 1001010Y	KE000000139	26-Oct-08	1-Oct-23	1,562	31,862.45	Fixed		12.3500	10.1500	111.7992	107.8127	150,000.000
FXD 1001010Y	KE000000155	29-Mar-09	5-Mar-24	1,579	27,441.20	Fixed		12.2500				109.1265
FXD 1001010Y	KE000000158	26-Apr-11	8-Jun-24	1,698	18,831.15	Fixed		13.0000				109.0873
FXD 1001010Y	KE000000182	26-Apr-11	6-Sep-27	2,698	48,807.10	Fixed		13.0000				109.0866
FXD 1001010Y	KE000000190	25-Feb-11	7-Feb-28	2,740	42,138.45	Fixed		11.2500				99.2221
FXD 1001010Y	KE000000198	26-Apr-11	10-Apr-28	2,493	39,476.60	Fixed		12.0000				109.0445
FXD 1001010Y	KE000000812	28-Mar-11	9-Mar-29	1,408	49,254.80	Fixed		12.8500				109.3002
FXD 1001010Y	KE000000972	22-Oct-11	1-Oct-30	1,400	29,054.30	Fixed		12.2500				109.0850
FXD 1001010Y	KE000000910	28-Mar-11	9-Jun-18	1,403	80,400.00	Fixed		12.8570	12.2000	104.8708	104.2840	150,000.000
FXD 1001010Y	KE000000158	13-Mar-11	26-Apr-29	1,406	41,447.46	Fixed		12.7300				109.0706
FXD 1001010Y	KE000000142	29-Jul-11	10-Jul-30	1,585	50,552.00	Fixed		12.3400				101.8900
FXD 1001010Y	KE000000718	29-Feb-01	3-Feb-28	1,398	5,191.25	Fixed		12.7900				104.4196
TWENTY YEAR BOND												
FXD 1001010Y	KE000000140	30-Jun-01	5-Jan-21	2,889	36,165.10	Fixed		13.7500				108.8018
FXD 1001010Y	KE000000178	30-Mar-11	5-May-21	1,809	4,860.46	Fixed		13.0000				97.1463
FXD 1001010Y	KE000000249	28-Mar-11	1-Feb-22	1,489	44,801.05	Fixed		12.0000				103.5475
FXD 1001010Y	KE000000561	8-Mar-11	1-Sep-26	1,888	12,701.25	Fixed		13.0000				109.1125
FXD 1001010Y	KE000000812	28-Mar-11	9-Mar-30	1,415	31,887.75	Fixed		13.2000				102.4465
FXD 1001010Y	KE000000855	30-Jul-11	5-Jul-30	1,401	19,446.65	Fixed		12.2000				109.0773
FXD 1001010Y	KE000000984	15-Apr-11	21-Mar-31	8,800	23,560.05	Fixed		12.8700				104.1125
THIRTY YEAR BOND												
FXD 1001010Y	KE000000389	28-Jun-10	28-May-31	5,407	20,192.00	Fixed		11.2500				97.2611
FXD 1001010Y	KE000000649	25-Jun-10	25-May-43	8,306	43,224.05	Fixed		11.4500				101.1440
INFRASTRUCTURE BONDS												
FXD 1001010Y	KE000000138	28-Feb-11	11-Jan-21	7,472	28,144.20	Fixed		12.0000				92.8419
SUB 10001010Y												
FXD 1000010Y	KE000000136	23-Feb-09	8-Feb-21	188	7,869.37	Fixed		12.5000				104.1666
FXD 1000010Y	KE000000104	7-Oct-09	20-Nov-21	472	5,388.31	Fixed		12.0000				101.5128
FXD 1001010Y	KE000000244	3-Oct-11	1-Sep-23	1,809	11,726.38	Fixed		12.0000				107.8621
FXD 1001010Y	KE000000130	30-Mar-10	15-Sep-23	1,985	27,603.35	Fixed		11.0000				106.1350
FXD 1001010Y	KE000000110	27-Oct-10	13-Oct-28	2,207	27,469.95	Fixed		11.0000				109.0113
FXD 1001010Y	KE000000140	14-Mar-11	1-Feb-28	1,679	29,119.45	Fixed		11.0000				107.8927
FXD 1001010Y	KE000000183	30-Mar-11	18-Mar-27	2,411	51,182.20	Fixed		11.0000				102.4932
FXD 1001010Y	KE000000854	23-Mar-11	15-Mar-29	1,739	36,303.40	Fixed		12.5000				107.2975
FXD 1001010Y	KE000000869	28-Oct-11	8-Oct-31	1,477	46,029.65	Fixed		12.8000				108.4927
FXD 1001010Y	KE000000890	27-Feb-11	17-Feb-29	1,111	14,338.45	Fixed		12.0000				111.6234
FXD 1001010Y	KE000000788	27-Mar-11	17-Feb-28	1,584	41,449.46	Fixed		12.5000				108.8416
FXD 1001010Y	KE000000893	29-Jan-11	10-Jan-30	1,539	41,184.80	Fixed		12.5000				110.0706
FXD 1001010Y	KE000000919	19-Mar-11	25-Oct-30	1,603	36,797.20	Fixed		11.8000	11.5723	104.9509	103.2917	99,800.000
FXD 1001010Y	KE000000919	19-Mar-11	25-Oct-30	1,603	36,797.20	Fixed		11.8000	11.6000	106.1436	103.8494	100,000.000
FXD 1001010Y	KE000000790	25-Mar-11	22-Feb-24	1,889	16,638.65	Fixed		12.0000				106.7465
FXD 1001010Y	KE000000843	28-Oct-11	8-Oct-30	1,540	17,608.45	Fixed		11.7500				103.9079
FXD 1001010Y	KE000000810	15-Sep-11	3-Apr-29	3,390	39,610.13	Fixed		10.8000				102.0332
FXD 1001010Y	KE000000863	3-Jun-20	25-May-26	2,117	19,275.46	Fixed		10.2000				101.3273
FXD 1001010Y	KE000000120	11-Sep-10	7-Sep-20	31	691.35	Fixed		10.0000	100.0000	104.1200	100.0000	561.109
BONDS SELL/BUY BACK TRANSACTIONS												
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION												
FXD 1001010Y	KE000000627	1-Mar-11	19-Jan-21	1,098	36,248.20	Fixed		12.3710	10.5100	106.0488	104.8854	104.7270
FXD 1001010Y	KE000000642	28-Mar-11	3-May-21	1,698	49,254.80	Fixed		12.8000	12.2000	106.8612	104.8308	100.0000
FXD 1001010Y	KE000000649	25-Jun-11	25-May-43	1,338	43,224.05	Fixed		11.4500	12.1000	106.3402	106.8168	49,000.000
FXD 1001010Y	KE000000649	25-Jun-11	13-Feb-29	1,111	50,044.05	Fixed		12.4388	11.9800	112.5487	106.9798	1,000.000
FXD 1001010Y	KE000000110	27-Oct-11	13-Oct-28	2,207	27,469.95	Fixed		11.0000	10.7900	103.9696	106.6798	104.0113
FXD 1001010Y	KE000000183	30-Mar-11	18-Mar-27	2,411	51,182.20	Fixed		11.0000	10.2900	106.8198	107.7798	100.5000
FXD 1001010Y	KE000000854	23-Mar-11	15-Mar-29	1,739	36,303.40	Fixed		12.5000				107.2975
FXD 1001010Y	KE000000869	28-Oct-11	8-Oct-31	1,477	46,029.65	Fixed		12.8000				108.4927
FXD 1001010Y	KE000000890	27-Feb-11	17-Feb-29	1,111	14,338.45	Fixed		12.0000				111.6234
FXD 1001010Y	KE000000788	27-Mar-11	17-Feb-28	1,584	41,449.46	Fixed		12.5000				108.8416
FXD 1001010Y	KE000000893	29-Jan-11	10-Jan-30	1,539	41,184.80	Fixed		12.5000				110.0706
FXD 1001010Y	KE000000919	19-Mar-11	25-Oct-30	1,603	36,797.20	Fixed		11.8000	11.5723	104.9509	103.2917	99,800.000
FXD 1001010Y	KE000000919	19-Mar-11	25-Oct-30	1,603	36,797.20	Fixed		11.8000	11.6000	106.1436	103.8494	100,000.000
FXD 1001010Y	KE000000790	25-Mar-11	22-Feb-24	1,889	16,638.65	Fixed		12.0000				106.7465
FXD 1001010Y	KE000000843	28-Oct-11	8-Oct-30	1,540	17,608.45	Fixed		11.7500				103.9079
FXD 1001010Y	KE000000810	15-Sep-11	3-Apr-29	3,390	39,610.13	Fixed		10.8000				102.0332
FXD 1001010Y	KE000000863	3-Jun-20	25-May-26	2,117	19,275.46	Fixed		10.2000				101.3273
FXD 1001010Y	KE000000120	11-Sep-10	7-Sep-20	31	691.35	Fixed		10.0000	100.0000	104.1200	100.0000	561.109
CORPORATE BONDS												
CHASE BANK MEDIUM TERM NOTE												
CHASE BK M1/2Y/0.001131	KE000000963	22-Dec-14	14-Dec-20	29	7,000.00	FIXED		12.7000				106.0010
CHASE BANK MEDIUM TERM S												
CHASE BK M1/2Y/0.001131	KE000000											