

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE													August 26, 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 (%)	CFM Value Traded (Ksh)	
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS ABOVE KES 50 MILLION													
TWO YEAR BONDS												August 26, 2020	
FED 100101070	KE0000000321	26-Jan-19	26-Jan-21	153	31,120.85	Fixed	10.7510				101.8951		
FIVE YEAR BONDS													
FED 100101050	KE0000000306	30-Nov-18	29-Nov-23	36	30,873.85	Fixed	13.8200				102.6187		
FED 100101050	KE0000000454	29-Apr-19	19-Apr-21	237	18,544.20	Fixed	14.2480				104.2045		
FED 100101050	KE0000000107	29-Jul-18	19-Jul-21	209	24,100.30	Fixed	14.8000				104.1988		
FED 100101050	KE0000000426	28-Sep-18	20-Sep-21	391	23,051.05	Fixed	13.1100				104.7320		
FED 100101050	KE0000000154	29-Aug-17	20-Aug-20	797	27,599.15	Fixed	12.4000				101.5706		
FED 100101050	KE0000000764	23-Oct-17	17-Oct-20	793	26,714.10	Fixed	12.5170				107.6297		
FED 100101050	KE0000000818	26-Mar-18	20-Mar-20	307	30,755.38	Fixed	12.2000				107.2812		
FED 100101050	KE0000000947	25-Feb-18	18-Feb-20	1,273	45,569.50	Fixed	11.3000	10.1590	103.4314	103.4003	103.0443	100,000,000	
FED 100101050	KE0000000947	25-Feb-18	18-Feb-20	1,273	45,569.50	Fixed	11.3000	10.3000	103.8714	103.8863	103.0443	200,000,000	
FED 100101050	KE0000000986	13-Mar-18	6-Mar-20	1,300	39,401.45	Fixed	10.8720	10.4200	103.5127	103.1867	104.1727	100,000,000	
FED 100101050	KE0000000986	13-Mar-18	6-Mar-20	1,300	39,401.45	Fixed	11.4500	10.2000	103.6203	104.2787	104.0552	100,000,000	
FED 100101050	KE0000000947	11-Mar-20	5-Mar-21	1,714	36,152.88	Fixed	11.9670				104.0334		
TEN YEAR BONDS													
FED 100101070	KE0000000199	1-Mar-15	15-Oct-20	36	33,381.60	Fixed	9.3070				100.4817		
FED 100101070	KE0000000338	25-Jun-15	15-Jun-20	857	36,473.20	Fixed	10.2500				104.8318		
FED 100101070	KE0000000807	1-Jul-15	15-Jun-20	1,908	36,468.20	Fixed	10.2170				100.7343		
FED 100101070	KE0000000880	25-Mar-15	15-Apr-20	1,249	36,492.15	Fixed	10.3000				100.7261		
FED 100101070	KE0000000329	29-Aug-15	14-Aug-20	1,103	18,100.45	Fixed	10.0700				110.7325		
FED 100101070	KE0000000282	31-Jul-17	19-Jul-20	319	36,174.45	Fixed	10.9600				100.0070		
FED 100101070	KE0000000762	27-Aug-16	14-Aug-20	2,311	45,084.00	Fixed	12.0800				105.0275		
FED 100101070	KE0000000816	17-Oct-16	6-Oct-20	3,020	54,458.48	Fixed	10.5000	11.2000	109.3005	108.8619	109.0204	250,000,000	
FED 100101070	KE0000000863	25-Feb-18	18-Feb-20	1,300	52,044.00	Fixed	12.4380				105.0074		
FED 100101070	KE0000000877	19-Jul-18	6-Aug-20	1,142	51,305.00	Fixed	12.3000				105.0151		
FED 100101070	KE0000000878	19-Jul-18	6-Aug-20	1,142	45,001.05	Fixed	11.5170				100.0381		
FED 100101070	KE0000000958	29-Jul-18	19-Nov-20	1,306	49,022.41	Fixed	12.2800	11.6000	108.8962	103.7520	103.1803	200,000,000	
FIFTEEN YEAR BONDS													
FED 100101070	KE0000000185	26-Jun-07	7-Jun-21	109	3,604.80	Fixed	14.5000				100.0000		
FED 100101070	KE0000000182	25-Jun-07	7-Jun-21	859	32,492.60	Fixed	13.0000				100.9071		
FED 100101070	KE0000000380	24-Aug-07	7-Feb-21	869	32,858.10	Fixed	12.5000				100.0596		
FED 100101070	KE0000000428	31-Mar-08	13-Mar-21	309	34,789.80	Fixed	12.3000				101.0505		
FED 100101070	KE0000000336	26-Oct-08	7-Oct-20	1,504	31,852.45	Fixed	12.3000				107.9030		
FED 100101070	KE0000000335	26-Oct-08	7-Oct-20	1,504	27,450.00	Fixed	12.3000				107.7150		
FED 100101070	KE0000000338	26-Jun-11	6-Jun-20	1,931	15,113.10	Fixed	10.0000				96.4077		
FED 100101070	KE0000000805	24-Sep-12	7-Feb-21	2,468	48,807.10	Fixed	11.0000				100.9054		
FED 100101070	KE0000000720	25-Feb-13	7-Feb-20	2,229	42,138.45	Fixed	12.2500				99.7221		
FED 100101070	KE0000000804	29-Jul-13	6-Jun-20	2,706	39,076.00	Fixed	12.4000				100.0485		
FED 100101070	KE0000000832	28-Mar-15	8-Mar-21	4,440	45,254.60	Fixed	12.4500	11.8000	109.6849	108.4818	104.8123	200,000,000	
FED 100101070	KE0000000832	22-Oct-15	23-Oct-21	4,707	29,054.35	Fixed	12.7500				100.0000		
FED 100101070	KE0000000830	28-Jun-15	8-Jun-20	4,486	80,400.00	Fixed	12.8510				106.2054		
FED 100101070	KE0000000158	13-Mar-16	24-Apr-20	4,480	41,447.40	Fixed	12.7400				103.4931		
FED 100101070	KE0000000130	29-Jul-16	10-Jun-20	5,987	50,552.25	Fixed	12.3400				104.6698		
FED 100101070	KE0000000718	23-Feb-17	3-Feb-21	5,277	5,191.25	Fixed	12.7900				104.4196		
TWENTY YEAR BOND													
FED 100101070	KE0000000160	26-Jul-06	6-Jan-21	2,481	36,165.15	Fixed	12.7000				100.8810		
FED 100101070	KE0000000170	30-Mar-11	31-Mar-21	2,403	4,460.00	Fixed	12.8000				100.1613		
FED 100101070	KE0000000240	28-Jun-11	1-Feb-21	4,401	44,481.00	Fixed	12.0000				100.9675		
FED 100101070	KE0000000240	28-Jun-11	1-Feb-21	4,401	42,701.00	Fixed	12.0000				100.9125		
FED 100101070	KE0000000325	26-Mar-13	1-Mar-20	3,307	31,907.75	Fixed	12.2000	12.7800	103.9192	103.8866	103.1175	200,000,000	
FED 100101070	KE0000000325	26-Mar-13	1-Mar-20	3,307	31,907.75	Fixed	12.2000	12.6600	104.5202	103.4786	103.1175	200,000,000	
FED 100101070	KE0000000325	26-Mar-13	1-Mar-20	3,307	31,907.75	Fixed	12.2000	12.7800	104.1007	103.1175	103.1175	200,000,000	
FED 100101070	KE0000000325	26-Mar-13	1-Mar-20	3,307	31,907.75	Fixed	12.2000	12.6501	104.5638	103.5102	103.1175	250,000,000	
FED 100101070	KE0000000864	15-Jul-13	7-Mar-20	4,707	25,900.00	Fixed	12.4750				100.1125		
TWENTY FIVE YEAR BOND													
FED 100101070	KE0000000389	26-Jul-10	26-Mar-21	5,395	26,102.50	Fixed	11.2000				97.6682		
FED 100101070	KE0000000440	25-Jun-18	25-May-21	8,308	42,224.05	Fixed	13.4000				105.1440		
THIRTY YEAR BOND													
SEB 100101070	KE0000000215	30-Feb-11	31-Jul-21	7,454	26,164.10	Fixed	12.0000				92.8416		
INFRASTRUCTURE BONDS													
IFB 100001020	KE0000000196	23-Feb-09	8-Feb-21	167	7,969.37	Fixed	12.9000				104.1966		
IFB 100001020	KE0000000200	7-Oct-09	22-Nov-21	454	5,388.33	Fixed	12.0000				101.5128		
IFB 100101020	KE0000000242	3-Oct-11	18-Sep-21	1,119	11,735.00	Fixed	12.0000				107.0621		
IFB 100101020	KE0000000130	30-Jul-13	15-Sep-21	1,947	27,853.18	Fixed	11.0000				100.7832		
IFB 100101020	KE0000000100	27-Oct-14	15-Oct-20	2,239	27,045.95	Fixed	11.0000				104.0113		
IFB 100101020	KE0000000100	14-Jul-15	15-Sep-20	1,940	29,119.15	Fixed	11.0000				101.8077		
IFB 100101020	KE0000000183	30-Mar-16	18-Mar-27	2,300	51,192.20	Fixed	11.0000				100.4052		
IFB 100101020	KE0000000854	24-Mar-16	6-Oct-20	1,721	36,303.25	Fixed	11.5000				101.9075		
IFB 100101020	KE0000000860	27-Feb-17	15-Oct-20	2,468	16,306.40	Fixed	12.0000				110.4524		
IFB 100101020	KE0000000788	27-Feb-17	18-Nov-20	1,546	41,449.48	Fixed	12.5000				100.8418		
IFB 100101020	KE0000000800	29-Mar-17	10-Jun-21	4,401	41,184.80	Fixed	12.0000				113.0788		
IFB 100101020	KE0000000788	19-Mar-18	25-Oct-20	8,405	36,787.20	Fixed	12.0000				106.6728		
IFB 100101020	KE0000000730	25-Mar-18	22-Feb-24	4,501	16,830.05	Fixed	12.2000				106.7261		
IFB 100101020	KE0000000544	26-Oct-18	6-Oct-20	5,022	71,038.05	Fixed	11.7000				103.0079		
IFB 100200070	KE0000000830	15-Apr-20	2-Apr-29	3,142	36,010.13	Fixed	10.8500				100.0532		
IFB 100200070	KE0000000853	3-Apr-20	26-Mar-29	1,298	42,473.48	Fixed	10.2000				101.3273		
IFB 100200070	KE0000000845	24-Apr-20	11-Aug-31	4,003	78,439.09	Fixed	13.2000	11.5000	98.9088	98.8707	98.8000	840,000,000	
IFB 100200070	KE0000000845	24-Apr-20	11-Aug-31	4,003	78,439.09	Fixed	13.2000	11.3700	97.5472	97.5173	938,000,000		
IFB 100200070	KE0000000845	24-Apr-20	11-Aug-31	4,003	78,439.09	Fixed	13.2000	11.3400	97.6910	97.6611	1,940,000,000		
IFB 100200070	KE0000000845	24-Apr-20	11-Aug-31	4,003	78,439.09	Fixed	13.2000	11.2500	98.1917	98.1618	1,000,000,000		
IFB 100200070	KE0000000845	24-Apr-20	11-Aug-31	4,003	78,439.09	Fixed	13.2000	11.1700	98.3814	98.3515	200,000,000		
IFB 100200070	KE0000000845	24-Apr-20	11-Aug-31	4,003	78,439.09	Fixed	13.2000	11.1000	98.6025	98.5726	740,000,000		
IFB 100200070	KE0000000845	24-Apr-20	11-Aug-31	4,003	78,439.09	Fixed	13.2000	11.1500	98.7118	98.6819	200,000,000		
IFB 100200070	KE0000000845	24-Apr-20	11-Aug-31	4,003	78,439.09	Fixed	13.2000	11.0000	98.8173	98.7874	300,000,000		
IFB 100200070	KE0000000845	24-Apr-20	11-Aug-31	4,003	78,439.09	Fixed	13.2000	10.9400	97.9229	97.8930	200,000,000		
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION													
FED 100101070	KE0000000249	25-Jan-15	25-May-21	8,308	49,224.05	Fixed	13.4000	13.2000	103.7400	101.3848	105.1440		
FED 100101070	KE0000000249	25-Jan-15	25-May-21	8,308	49,224.05	Fixed	13.4000	13.2000	103.7400	101.3848	105.1440		
FED 100101070	KE0000000249	25-Jan-15	25-May-21	8,308	49,224.05	Fixed	13.4000	13.2000	103.7400	101.3848	105.1440		
FED 100101070	KE0000000249	25-Jan-15	25-May-21	8,308	49,224.05	Fixed	13.4000	13.2000	103.7400	101.3848	105.1440		
FED 100101070	KE0000000249	25-Jan-15	25-May-21	8,308	49,224.05	Fixed	13.4000	13.2000	103.7400	101.3848	105.1440		
FED 100101070	KE0000000249	25-Jan-15	25-May-21	8,308	49,224.05	Fixed	13.4000	13.2000	103.7400	101.3848	105.1440		