

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 (%)	Total Value Traded (Kshs)	
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS ABOVE KES 50 MILLION													August 26, 2020
TWO YEAR BONDS													
FIVE YEAR BONDS													
KFD 100101070	KE0000000321	26-Jan-18	26-Jan-23	182	31,120.85	Fixed		10.7510			101.8951		
KFD 100101070	KE0000000326	30-Nov-18	23-Dec-20	88	30,873.85	Fixed		13.8208			102.6187		
KFD 100101070	KE0000000454	29-Apr-19	18-Apr-21	298	18,544.20	Fixed		14.2486			104.2045		
KFD 100101070	KE0000000107	29-Jul-18	19-Jul-21	307	24,393.36	Fixed		14.8088			104.1988		
KFD 100101070	KE0000000426	28-Nov-18	20-Sep-21	298	23,051.05	Fixed		13.1150			104.7320		
KFD 100101070	KE0000000154	29-Jul-18	20-Sep-21	298	29,599.15	Fixed		12.4082	9.2000	105.8027	105.7343	100,000.000	
KFD 100101070	KE0000000754	23-Oct-18	17-Oct-20	784	20,714.10	Fixed		12.5178			107.6297		
KFD 100101070	KE0000000818	26-Nov-18	20-Mar-21	308	30,795.58	Fixed		12.2098	10.2000	105.8873	104.5880	107,2812	
KFD 100101070	KE0000000818	26-Nov-18	20-Mar-21	308	30,795.58	Fixed		12.2098	9.9000	110.8886	105.3136	107,2812	
KFD 100101070	KE0000000847	24-Feb-19	18-Feb-21	1,172	65,389.00	Fixed		11.3048	10.0000	103.8294	103.7863	103,000	
KFD 100101070	KE0000000106	13-Mar-18	6-Mar-21	1,389	39,801.45	Fixed		10.8721			101.6867	250,000.000	
KFD 100101070	KE0000000268	16-Oct-18	9-Oct-21	1,368	55,022.60	Fixed		11.4580			104.3372		
KFD 100201070	KE0000000947	11-Mar-20	5-Mar-21	1,713	36,121.88	Fixed		11.8670			106.0331		
TEN YEAR BONDS													
KFD 100101070	KE0000000199	1-Mar-18	16-Oct-20	34	33,381.40	Fixed		9.3075			100.4812		
KFD 100101070	KE0000000198	25-Jun-18	15-Jun-20	695	36,473.20	Fixed		10.2508			104.8318		
KFD 100101070	KE0000000807	1-Jul-18	15-Jun-21	1,807	38,658.29	Fixed		12.0178			106.7343		
KFD 100101070	KE0000000880	25-Mar-18	13-Apr-21	1,297	35,852.15	Fixed		12.3000			105.7263		
KFD 100101070	KE0000000139	26-Aug-17	17-Aug-20	1,182	18,308.45	Fixed		13.0380			110.7320		
KFD 100101070	KE0000000282	31-Jul-17	19-Jul-21	3,078	35,174.45	Fixed		12.8668	11.2000	108.8564	107.4268	100,000.000	
KFD 100101070	KE0000000162	27-Aug-18	14-Aug-20	2,310	45,084.00	Fixed		12.0880			105.0275		
KFD 100101070	KE0000000816	17-Oct-18	6-Oct-20	1,009	54,458.48	Fixed		12.9200			106.8818		
KFD 100101070	KE0000000863	25-Feb-19	19-Feb-20	1,098	52,044.00	Fixed		12.4380			105.0074		
KFD 100101070	KE0000000877	19-Jul-18	9-Jul-20	1,341	51,303.00	Fixed		12.3000			105.8151		
KFD 100101070	KE0000000878	19-Jul-18	8-Aug-20	1,387	45,001.05	Fixed		11.5170			106.0381		
KFD 100101070	KE0000000858	29-Nov-18	10-Nov-20	1,300	69,022.44	Fixed		12.2800	11.7000	108.3184	103.1989	100,000.000	
FIFTEEN YEAR BONDS													
KFD 100101070	KE0000000145	26-Aug-18	1-Mar-21	308	1,654.80	Fixed		14.5000			108.1882		
KFD 100001070	KE0000000132	25-Jul-18	6-Jun-21	669	32,492.60	Fixed		13.0000			108.9821		
KFD 100001070	KE0000000807	1-Jul-18	17-Feb-21	803	32,858.10	Fixed		12.5000			100.0396		
KFD 100001070	KE0000000148	31-Mar-18	13-Mar-21	309	34,789.80	Fixed		12.3000			101.0265		
KFD 100101070	KE0000000134	26-Oct-18	1-Oct-20	1,003	31,852.45	Fixed		12.5000			107.9030		
KFD 100101070	KE0000000103	26-Aug-18	2-Mar-21	1,657	27,435.00	Fixed		12.5000			107.7158		
KFD 100101070	KE0000000158	26-Nov-17	8-Dec-20	1,930	15,513.10	Fixed		13.0000			104.8077		
KFD 100101070	KE0000000807	26-Aug-18	6-Sep-21	2,867	48,807.10	Fixed		13.0000			109.9854		
KFD 100101070	KE0000000170	25-Feb-18	7-Feb-20	2,221	44,138.45	Fixed		12.2500			99.7221		
KFD 100101070	KE0000000808	29-Jul-18	2-Mar-21	2,784	39,676.00	Fixed		12.8000			104.0845		
KFD 100101070	KE0000000842	28-Nov-18	8-Mar-21	1,439	49,254.80	Fixed		12.4500			106.4678		
KFD 100101070	KE0000000152	22-Oct-18	2-Oct-20	4,708	20,654.70	Fixed		12.7500			103.7685		
KFD 100101070	KE0000000840	28-Nov-18	8-Jun-20	1,484	80,808.00	Fixed		12.8510	12.1500	105.6213	104.8877	200,000.000	
KFD 100101070	KE0000000158	13-Mar-18	24-Feb-20	1,489	44,447.45	Fixed		12.7380			103.8591		
KFD 100101070	KE0000000138	29-Jul-18	10-Jul-20	1,098	50,552.05	Fixed		12.3600			104.6698		
KFD 100101070	KE0000000718	23-Feb-18	1-Feb-20	5,378	5,191.25	Fixed		12.7980			104.4196		
TWENTY YEAR BONDS													
KFD 100101070	KE0000000140	26-Aug-18	1-Jan-21	2,885	38,165.10	Fixed		13.2000			108.8818		
KFD 100101070	KE0000000175	30-Mar-18	11-Mar-21	2,899	2,860.00	Fixed		13.0000			103.1653		
KFD 100101070	KE0000000840	28-Nov-18	1-Feb-21	1,485	44,881.00	Fixed		12.0000			102.9875		
KFD 100101070	KE0000000844	28-Nov-18	1-Sep-20	1,489	12,701.20	Fixed		14.0000			103.3125		
KFD 100101070	KE0000000135	26-Aug-18	1-Mar-20	1,387	31,907.75	Fixed		13.2000			102.4888		
KFD 100101070	KE0000000885	30-Jul-18	5-Jul-20	1,466	18,466.45	Fixed		12.7000	104.5638	103.4757	104.6666	200,000.000	
KFD 100101070	KE0000000884	15-Apr-19	21-Mar-21	6,781	25,901.05	Fixed		17.4710			104.1175		
THIRTY YEAR BONDS													
KFD 100101070	KE0000000884	28-Aug-18	28-Mar-21	5,388	20,182.00	Fixed		11.2500			97.8883		
KFD 100101070	KE0000000858	25-Jul-18	26-Mar-21	3,307	43,254.15	Fixed		12.4000			100.1440		
INFRASTRUCTURE BONDS													
IFB 100101070	KE0000000105	28-Feb-18	21-Jun-21	7,403	26,144.20	Fixed		12.8900			60.5410		
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION													
KFD 100001070	KE0000000136	23-Feb-18	8-Feb-21	198	7,669.37	Fixed		12.5000	8.7500	102.1903	101.6308	104.1886	100,000.000
IFB 100001070	KE0000000204	7-Oct-18	20-Sep-21	403	5,286.38	Fixed		12.0000			101.1236		
IFB 100101070	KE0000000242	3-Oct-18	18-Sep-21	1,118	11,795.50	Fixed		12.0000			107.6921		
IFB 100101070	KE0000000130	30-Sep-18	16-Sep-20	1,846	27,803.35	Fixed		11.0000			103.1932		
IFB 100101070	KE0000000138	27-Oct-18	10-Oct-20	2,238	27,445.85	Fixed		11.0000			106.0113		
IFB 100101070	KE0000000135	1-Sep-18	1-Oct-20	1,389	25,119.58	Fixed		11.0000			101.8977		
IFB 100101070	KE0000000183	30-Mar-18	18-Mar-21	2,899	51,158.40	Fixed		11.0000			104.0551		
IFB 100101070	KE0000000454	23-Mar-18	13-Mar-20	1,720	36,303.20	Fixed		12.5000			107.2878		
IFB 100101070	KE0000000859	26-Jul-18	6-Oct-21	1,408	40,023.05	Fixed		12.0000			109.4827		
IFB 100101070	KE0000000880	27-Feb-18	11-Feb-20	1,882	14,330.40	Fixed		12.5000			111.2614		
IFB 100101070	KE0000000134	27-Jul-18	1-Jul-20	1,745	11,448.45	Fixed		12.5000			108.8418		
IFB 100101070	KE0000000863	29-Nov-18	10-Jun-20	1,459	41,184.80	Fixed		12.5000			110.0768		
IFB 100101070	KE0000000138	19-Mar-18	25-Jul-20	1,894	36,737.25	Fixed		12.5000			109.6787		
IFB 100101070	KE0000000700	25-Mar-18	22-Feb-20	1,580	16,838.05	Fixed		12.2000			106.7363		
IFB 100101070	KE0000000840	26-Oct-18	6-Oct-20	1,541	17,608.05	Fixed		11.7500			101.9078		
IFB 100001070	KE0000000840	15-Apr-18	6-Apr-20	1,401	36,010.13	Fixed		11.8500			100.0331		
IFB 100001070	KE0000000883	3-Jun-18	25-May-20	2,098	19,475.46	Fixed		10.2000			103.9273		
IFB 100001070	KE0000000855	26-Aug-18	11-Aug-20	4,002	78,639.89	Fixed		10.5000	10.5000	105.4804	105.4300	101,500.000	
IFB 100001070	KE0000000845	26-Aug-20	11-Aug-21	4,002	78,639.89	Fixed		10.2000	11.2007	88.4511	88.3832	86.8737	765,000.000
IFB 100001070	KE0000000845	26-Aug-20	11-Aug-21	4,002	78,639.89	Fixed		10.2000	11.1000	89.0308	88.9427	86.8737	1,400,000.000
IFB 100001070	KE0000000845	26-Aug-20	11-Aug-21	4,002	78,639.89	Fixed		10.5000	10.1993	107.0398	106.8787	93,500.000	
IFB 100001070	KE0000000845	26-Aug-20	11-Aug-21	4,002	78,639.89	Fixed		10.2000	11.3007	87.8405	87.7486	86.8737	500,000.000
IFB 100001070	KE0000000770	11-Jun-17	7-Sep-20	1,913	891.35	Fixed		10.0000	10.2000	105.4030	105.0000	503.8073	
BONDS SELL/BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION													
KFD 100001070	KE0000000148	31-Mar-18	13-Mar-21	309	34,789.80	Fixed		12.5000	8.9000	112.0761	108.4389	107.5095	8,000.000
KFD 100001070	KE0000000136	30-Apr-18	8-Apr-20	2,880	38,165.10	Fixed		13.7500	11.3100	113.1095	112.8812	108.8818	1,800.000
KFD 100001070	KE0000000135	26-Oct-18	1-Oct-20	1,003	31,852.45	Fixed		13.0000	10.3200	111.1708	107.7158	104.8077	8,000.000
KFD 100101070	KE0000000878	26-Nov-18	6-Sep-21	2,867	48,807.10	Fixed		11.0000	10.9000	105.1033	105.0275	105.0964	5,100.000
KFD 100101070	KE0000000878	26-Nov-18	6-Sep-21	2,867	48,807.10	Fixed		11.0000	10.8000	105.1033	105.0275	105.0964	5,100.000
KFD 100101070	KE0000000878	26-Nov-18	6-Sep-21	2,867	48,807.10	Fixed		11.0000	10.7000	105.1033	105.0275	105.0964	5,100.000
KFD 100101070	KE0000000878	26-Nov-18	6-Sep-21	2,867	48,807.10	Fixed		11.0000	10.6000	105.1033	105.0275	105.0964	5,100.000
KFD 100101070	KE0000000878	26-Nov-18	6-Sep-21	2,867	48,807.10	Fixed		11.0000	10.5000	105.1033	105.0275	105.0964	5,100.000
KFD 100101070	KE0000000878	26-Nov-18	6-Sep-21	2,867	48,807.10	Fixed		11.0000	10.4000	105.1033	105.0275	105.0964	5,100.000
KFD 100101070	KE0000000878	26-Nov-18	6-Sep-21	2,867	48,807.10	Fixed	</						