

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE												July 2, 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												July 2, 2020	
TWO YEAR BONDS													
FSD 100100101	KEF500009313	28-Jan-18	28-Jan-21	207	31,120.85	Fixed		10.7910				101,3542	
FIVE YEAR BONDS													
FSD 100100102	KEF500000264	30-Nov-10	30-Nov-20	164	30,673.84	Fixed		13.0000				100,6187	
FSD 100100103	KEF500004644	29-Apr-16	18-Apr-21	261	18,644.00	Fixed		14.3340				104,3249	
FSD 100100104	KEF500001007	26-Jul-16	19-Jul-21	360	24,399.30	Fixed		14.0800				105,0741	
FSD 100100105	KEF500004016	26-Sep-16	28-Sep-21	1,111	23,051.00	Fixed		13.1100				104,7300	
FSD 100100107	KEF500000124	28-Aug-17	28-Aug-22	781	28,229.15	Fixed		12.4600				105,0489	
FSD 100100108	KEF500000734	23-Oct-17	17-Oct-22	897	29,712.30	Fixed		12.5170				111,2803	
FSD 100100109	KEF500000818	26-Mar-18	26-Mar-23	981	30,793.55	Fixed		12.2800				105,9204	
FSD 100100110	KEF500000962	26-Sep-18	18-Feb-24	1,307	46,359.90	Fixed		13.3600				105,6013	
FSD 100100112	KEF500000106	13-Mar-19	8-Mar-24	1,404	39,821.40	Fixed		10.8720				98,1842	
FSD 100100115	KEF500000104	16-Oct-19	15-Dec-24	1,601	40,072.40	Fixed		11.6500				101,8973	
FSD 100100119	KEF500000947	11-May-20	5-May-25	1,369	29,777.17	Fixed		11.6610	10.8000	104.8470	103.1503	200,000.00	
TEN YEAR BONDS													
FSD 100100101	(R)-semi-000000099	1-Nov-10	15-Oct-20	109	33,387.90	Fixed		9.3070				100,3707	
FSD 100100101	(R)-semi-000000099	25-Jun-12	19-Jun-22	771	36,474.70	Fixed		12.7200				104,9318	
FSD 100100101	(R)-semi-000000099	1-Feb-13	18-Jun-23	1,090	39,448.30	Fixed		12.7270				104,7226	
FSD 100100101	(R)-semi-000000099	24-Mar-15	15-Jun-24	1,292	36,892.15	Fixed		12.1800				103,1592	
FSD 100100101	(R)-semi-000000099	29-Aug-16	17-Aug-26	2,237	18,309.45	Fixed		13.0100				110,7320	
FSD 100100101	(R)-semi-000000099	31-Jul-17	18-Jul-27	3,079	36,174.40	Fixed		12.8600				105,0070	
FSD 100100101	(R)-semi-000000099	27-Aug-18	18-Aug-28	2,380	40,284.60	Fixed		12.6800				105,0570	
FSD 100100101	(R)-semi-000000099	17-Oct-18	8-Dec-28	3,077	36,207.35	Fixed		12.5900				101,5856	
FSD 100100101	(R)-semi-000000099	25-Feb-19	18-Feb-29	1,147	52,044.00	Fixed		12.4300	12.0000	106.6878	102.2778	200,000.00	
FSD 100100101	(R)-semi-000000099	19-Apr-19	2-Apr-29	3,196	51,320.30	Fixed		12.3900				105,9812	
FSD 100100101	(R)-semi-000000099	19-Aug-19	8-Aug-29	3,324	45,050.25	Fixed		11.5170				98,9824	
FSD 100100101	(R)-semi-000000099	25-Nov-19	18-Nov-29	3,420	49,222.41	Fixed		11.8600	103.3981	103.9881	101.8661	200,000.00	
FSD 100100101	(R)-semi-000000099	25-Nov-19	18-Nov-29	3,420	69,222.41	Fixed		12.2800	11.9500	103.0862	101.8502	105,9555	
FIFTEEN YEAR BONDS													
FSD 100100101	KEF500000135	28-Mar-07	7-Mar-22	613	3,654.60	Fixed		14.0000				106,8313	
FSD 100100101	KEF500000152	26-Jun-07	8-Jun-22	794	34,482.40	Fixed		13.5000				106,1111	
FSD 100100101	(R)-semi-000000099	26-Jun-07	8-Jun-22	794	34,482.40	Fixed		13.5000				106,0993	
FSD 100100101	KEF500000140	31-Mar-08	11-Mar-23	984	34,789.30	Fixed		12.0000				105,8101	
FSD 100100101	KEF500000154	26-Sep-08	15-Sep-23	1,729	31,852.40	Fixed		12.2500				105,9603	
FSD 100100101	KEF500000153	29-Mar-09	15-Mar-24	1,729	27,449.40	Fixed		12.2500				97,2965	
FSD 100100101	KEF500000156	(R)-semi-000000099	26-Sep-09	8-Sep-24	1,729	26,613.10	Fixed		12.0000			100,0000	
FSD 100100101	KEF500000162	(R)-semi-000000099	26-Sep-09	8-Sep-24	2,692	40,837.10	Fixed		11.0000			96,8671	
FSD 100100101	KEF500000157	(R)-semi-000000099	25-Feb-10	17-Feb-25	2,176	44,138.45	Fixed		11.2500			98,2279	
FSD 100100101	KEF500000158	(R)-semi-000000099	29-Apr-10	18-Apr-25	2,409	39,473.60	Fixed		12.0000			104,4949	
FSD 100100101	KEF500000812		29-Mar-13	8-Mar-23	5,277	49,254.60	Fixed		12.6500			103,5177	
FSD 100100101	KEF500000813		22-Oct-13	1-Oct-23	6,861	29,566.30	Fixed		12.7500			104,8693	
FSD 100100101	KEF500000810		29-Jun-13	8-Jun-23	4,389	30,566.00	Fixed		12.8170			101,4413	
FSD 100100101	KEF500000159		13-Mar-14	3-Mar-24	5,044	41,447.10	Fixed		12.7300			101,1346	
FSD 100100101	KEF500000128		29-Jul-14	19-Jul-24	5,121	49,552.25	Fixed		12.3400	12.6000	103.6983	98.2829	200,000.00
FSD 100100101	KEF500000131		29-Jul-14	19-Jul-24	5,121	49,552.25	Fixed		12.6200	12.4000	104.7089	98.3904	101,000.00
FSD 100100101	KEF500000121		25-Feb-15	2-Feb-25	5,331	6,191.25	Fixed		12.7500			101,0544	
TWENTY YEAR BOND													
FSD 100100101	KEF500000140	30-Jun-08	5-Jun-23	2,495	38,145.10	Fixed		13.7500				108,8318	
FSD 100100101	KEF500000178	(R)-semi-000000099	30-Jun-11	5-May-21	3,389	4,303.80	Fixed		10.0000			97,1553	
FSD 100100101	KEF500000204	(R)-semi-000000099	26-Sep-11	18-Nov-21	3,389	44,451.45	Fixed		12.0000			104,4261	
FSD 100100101	KEF500000814		26-Sep-16	1-Sep-26	5,895	12,761.20	Fixed		14.0000			104,3105	
FSD 100100101	KEF500000815		29-Mar-16	1-Mar-26	6,461	21,467.10	Fixed		13.2900			101,4488	
FSD 100100101	KEF500000865		30-Jul-16	8-Jul-26	4,577	18,466.45	Fixed		13.2000			100,8772	
FSD 100100101	KEF500000954		15-Apr-17	5-Apr-27	6,538	23,561.25	Fixed		12.8700	102.0000	98.9717	100,000.00	
TWENTY FIVE YEAR BOND													
FSD 100100101	KEF500000107	(R)-semi-000000099	26-Jun-10	28-Mar-30	8,453	26,192.50	Fixed		11.2500			91,2611	
FSD 100100101	KEF500000944	(R)-semi-000000099	25-Jun-11	28-Mar-31	8,362	43,224.35	Fixed		11.4500			91,7996	
THIRTY YEAR BOND													
FSD 100100101	KEF500000135	(R)-semi-000000099	28-Feb-11	21-Jan-31	7,508	28,144.10	Fixed		12.0000			92,8419	
INFRASTRUCTURE BONDS													
FSD 100100101	KEF500000116	23-Feb-09	8-Feb-21	221	2,689.37	Fixed		12.0000				104,1668	
FSD 100100101	KEF500000104	1-Oct-09	28-Nov-21	904	4,188.13	Fixed		12.0000				103,2339	
FSD 100100101	KEF500000242	3-Oct-11	18-Sep-23	1,173	11,730.00	Fixed		12.0000				107,6921	
FSD 100100101	KEF500000130	30-Sep-13	15-Sep-25	1,381	27,205.35	Fixed		11.0000				102,1932	
FSD 100100101	KEF500000139	27-Oct-13	15-Oct-25	2,389	27,246.35	Fixed		11.0000	10.1000	105.3078	103.5218	95,000.00	
FSD 100100101	KEF500000814		16-Dec-15	1-Dec-26	1,814	26,119.35	Fixed		11.0000			101,8977	
FSD 100100101	KEF500000815		30-Mar-16	18-Mar-27	2,447	51,130.00	Fixed		11.0000			102,2462	
FSD 100100101	KEF500000816		23-Mar-16	15-May-25	1,175	38,303.20	Fixed		12.0000			104,2944	
FSD 100100101	KEF500000959		24-Oct-16	8-Oct-21	4,113	40,029.40	Fixed		12.0000			101,1454	
FSD 100100101	KEF500000866		27-Feb-17	18-Feb-29	1,147	14,326.40	Fixed		12.5000			111,8424	
FSD 100100101	KEF500000798		27-Jul-17	18-Jun-24	1,860	41,448.48	Fixed		11.5000			104,5208	
FSD 100100101	KEF500000800		29-Jun-18	18-Jun-23	4,575	41,184.80	Fixed		12.0000			103,9680	
FSD 100100101	KEF500000107		16-Nov-18	25-Oct-29	6,889	36,707.30	Fixed		11.9500			102,3303	
FSD 100100101	KEF500000796		26-Mar-19	25-Feb-24	8,659	10,628.05	Fixed		12.0000			102,3454	
FSD 100100101	KEF500000814		28-Oct-19	8-Oct-26	5,476	71,028.35	Fixed		11.7500			102,8991	
FSD 100100101	KEF500000810		15-Apr-20	2-Apr-29	3,196	38,010.13	Fixed		11.0000	11.0000	101.9602	102.2778	200,000.00
FSD 100100101	KEF500000810		15-Apr-20	2-Apr-29	3,196	38,010.13	Fixed		10.8500	10.0000	102.5805	102.1978	100,000.00
FSD 100100101	KEF500000810		15-Apr-20	2-Apr-29	3,196	38,010.13	Fixed		10.2000	10.1000	101.1103	100.3246	100,000.00
MAB 200000073	KEF500000219	11-Sep-17	11-Sep-26	891.38	10,000.00	Fixed		10.0000	10.0000	103.1300	100.0000	1,177.67	
BONDS SELL/BUY BACK TRANSACTIONS													
FSD 100100101	KEF500000138	28-Jun-10	18-Jul-24	5,121	50,552.48	Fixed		12.3400	12.6000	104.8004	98.3829	60,000.00	
FSD 100100101	KEF500000107	26-Jun-10	28-Mar-30	8,453	26,192.50	Fixed		12.0000	12.0000	105.0078	101.1708	100,000.00	
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION													
FSD 100100101	KEF500000104	29-Apr-10	8-Jun-21	421	15,644.20	Fixed		14.3400				104,7653	
FSD 100100101	KEF500000106	(R)-semi-000000099	29-Feb-13	17-Feb-26	2,176	42,138.45	Fixed		11.2500	12.6000	103.6983	98.2829	8,700.00
FSD 100100101	KEF500000138		29-Jul-13	19-Jul-24	5,121	49,552.25	Fixed		12.6200	12.4000	104.7089	98.3904	61,000.00
FSD 100100101	KEF500000139		27-Oct-13	15-Oct-25	2,389	27,246.35	Fixed		11.0000			101,1708	
FSD 100100101	KEF500000139		27-Oct-13	15-Oct-25	2,389	27,246.35	Fixed		11.0000	10.7900	102.0078	102.2853	1,000.00
FSD 100100101	KEF500000102		16-Dec-15	1-Dec-26	1,814	26,119.35	Fixed		11.0000	8.6000	105.0729	103.7874	8,800.00
FSD 100100101	KEF500000139		29-Dec-15	2-Dec-26	1,814	26,119.35	Fixed		11.0000	8.5700	105.0687	103.8584	10,887.00
FSD 100100101	KEF500000815		30-Mar-16	18-Mar-27	2,447	51,130.00	Fixed		11.0000	10.7000	103.0735	102.6899	101,2454
FSD 100100101	KEF500000816		23-Mar-16	15-May-25	1,175	38,303.20	Fixed		12.0000	10.7000	103.0735	102.6899	101,2454
FSD 100100101	KEF500000814		16-Dec-16	8-Oct-21	4,113	40,029.40	Fixed		12.0000	10.7000	103.0735	102.6899	101,2454
FSD 100100101	KEF500000816		27-Feb-17	18-Feb-29	1,147	14,326.40	Fixed		12.5000	8.6000	103.7882	103.4374	2,450.00
FSD 100100101	KEF500000959		16-Nov-										