

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE													July 3, 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 3, 2020
TWO YEAR BONDS													July 3, 2020
FXD 1001010V	KE000000932	28-Jan-19	25-Jan-21	206	31,120.85	Fixed	10.7910					101.3542	
FIVE YEAR BONDS													July 3, 2020
FXD 1001010V	KE000000309K	30-Nov-18	30-Nov-23	163	30,673.84	Fixed	13.0000					100.6187	
FXD 1001010V	KE000000454H	29-Apr-18	18-Apr-21	296	18,544.00	Fixed	14.3480					104.3249	
FXD 1001010V	KE000000510T	25-Jul-18	15-Jul-21	381	24,395.30	Fixed	14.0800					105.0741	
FXD 1001010V	KE000000418H	26-Sep-18	26-Sep-21	1,111	23,051.00	Fixed	13.1100					104.7300	
FXD 1001010V	KE000000712H	28-Aug-17	28-Aug-22	786	20,599.10	Fixed	12.4600					105.0489	
FXD 1001010V	KE000000776H	23-Oct-17	17-Oct-22	896	20,712.00	Fixed	12.5170					111.2803	
FXD 1001010V	KE000000941H	26-Mar-18	26-Mar-21	990	30,793.55	Fixed	12.2900					100.9024	
FXD 1001010V	KE000000954T	24-Sep-18	18-Feb-24	1,308	40,359.00	Fixed	13.3600					100.6213	
FXD 1001010V	KE000000109H	13-Mar-19	8-Mar-24	1,433	39,821.40	Fixed	10.8720					99.1842	
FXD 1001010V	KE000000106H	16-Dec-19	15-Dec-24	1,620	40,072.40	Fixed	11.6500					101.0873	
FXD 1002010V	KE000000944T	11-May-20	5-May-25	1,367	20,777.17	Fixed	11.6610					100.1803	
TEN YEAR BONDS													July 3, 2020
FXD 1001010V	KE000000109H	1-Nov-10	15-Oct-20	108	33,987.90	Fixed	8.3070					100.3707	
FXD 1002010V	KE000000355H	25-Jun-12	15-Jun-22	739	36,473.70	Fixed	12.7200					104.8318	
FXD 1001010V	KE000000301Z	1-Jul-13	15-Jun-23	1,091	39,448.00	Fixed	12.7170					104.7228	
FXD 1001010V	KE000000388H	24-Mar-15	15-Jan-24	1,281	36,892.15	Fixed	12.1800	10.1698	111.3708	105.8487		101.1892	
FXD 1001010V	KE000000326H	29-Aug-14	17-Aug-24	2,226	18,309.45	Fixed	13.0300					110.7320	
FXD 1001010V	KE000000192Z	31-Jul-17	15-Jul-27	3,679	36,174.40	Fixed	12.9600					105.0070	
FXD 1001010V	KE000000376Z	27-Aug-18	18-Aug-28	2,384	40,284.00	Fixed	12.6800					105.0573	
FXD 1001010V	KE000000351H	17-Dec-18	15-Dec-28	3,679	36,207.15	Fixed	12.6500					105.0660	
FXD 1001010V	KE000000363Z	25-Feb-19	15-Feb-29	1,146	50,044.00	Fixed	12.4300					102.2708	
FXD 1001010V	KE000000387Z	15-Apr-19	2-Apr-29	3,106	51,320.00	Fixed	12.3900					100.9072	
FXD 1001010V	KE000000487H	19-Aug-19	8-Aug-29	3,321	45,000.00	Fixed	13.1170					99.8934	
FXD 1001010V	KE000000569H	25-Nov-19	15-Nov-29	3,479	49,222.41	Fixed	12.2900	12.0000	102.8392	101.5028		102.0803	
FIFTEEN YEAR BONDS													July 3, 2020
FXD 1002010V	KE000000134H	26-Mar-07	7-Mar-22	812	3,454.60	Fixed	14.5000					106.8313	
FXD 1002010V	KE000000135H	29-Jan-07	8-Jan-22	793	32,480.00	Fixed	13.0000					104.1111	
FXD 1002010V	KE000000136H	26-Nov-07	7-Nov-22	867	34,468.00	Fixed	13.0000					100.6956	
FXD 1008010V	KE000000137H	31-Jul-07	15-Jul-27	993	36,709.00	Fixed	12.0000					104.6101	
FXD 1008010V	KE000000359H	26-Oct-08	7-Oct-24	1,587	31,892.45	Fixed	12.5000					100.6603	
FXD 1008010V	KE000000360H	26-Nov-08	7-Nov-24	1,620	32,000.00	Fixed	12.5000					100.7296	
FXD 1008010V	KE000000155H	26-Apr-11	8-Apr-26	1,984	14,613.10	Fixed	8.0000					99.3686	
FXD 1001010V	KE000000160Z	25-Sep-12	8-Sep-27	2,621	48,827.30	Fixed	11.0000					98.8623	
FXD 1001010V	KE000000161Z	25-Feb-12	7-Feb-27	2,779	42,348.45	Fixed	11.2500	11.3500	103.7039	98.4887		98.8623	
FXD 1001010V	KE000000389H	29-Apr-14	15-Apr-29	2,438	39,376.00	Fixed	12.0000					100.4895	
FXD 1001010V	KE000000387Z	22-Oct-16	15-Oct-31	4,480	29,364.00	Fixed	12.7500					102.8893	
FXD 1001010V	KE000000353H	28-Jun-16	8-Jun-31	4,508	36,460.00	Fixed	12.6570					104.8411	
FXD 1001010V	KE000000115H	13-Mar-18	21-Mar-38	5,043	44,447.40	Fixed	12.7500					101.1589	
FXD 1001010V	KE000000112H	25-Jul-18	15-Jul-38	5,100	49,053.84	Fixed	12.3400					99.3944	
TWENTY YEAR BOND													July 3, 2020
FXD 1008020V	KE000000149H	30-Jun-08	8-Jun-28	2,894	38,146.10	Fixed	13.7500					108.8818	
FXD 1001100V	KE000000178H	30-Mar-11	8-Mar-31	3,388	3,363.80	Fixed	10.0000					97.1853	
FXD 1001020V	KE000000348H	26-Mar-11	1-Nov-31	4,804	45,481.00	Fixed	12.0000					95.4581	
FXD 1001020V	KE000000345H	26-Sep-11	1-Sep-36	5,805	12,761.00	Fixed	14.0000					104.3105	
FXD 1001020V	KE000000325H	26-Mar-12	1-Mar-38	6,400	31,487.70	Fixed	12.2000					102.4466	
FXD 1001020V	KE000000365Z	30-Jul-14	8-Jul-38	6,576	15,468.65	Fixed	12.2000					100.9773	
FXD 1001020V	KE000000394H	15-Apr-15	21-Mar-39	8,935	23,680.00	Fixed	12.4700					99.8217	
TWENTY FIVE YEAR BOND													July 3, 2020
FXD 1001020V	KE000000309H	26-Jun-10	26-Mar-35	5,442	20,120.00	Fixed	11.2000					94.2611	
FXD 1001020V	KE000000364H	26-Jun-18	25-Mar-43	8,381	43,224.05	Fixed	13.4000					101.7584	
THIRTY YEAR BOND													July 3, 2020
FXD 1001200V	KE000000413H	24-Feb-11	21-Jan-41	7,507	26,144.70	Fixed	12.2000					98.8419	
INFRASTRUCTURE BONDS													July 3, 2020
IFB 1000010V	KE000000039H	23-Feb-09	8-Feb-21	720	7,989.37	Fixed	13.0000					104.5688	
IFB 1000010V	KE000000034H	7-Dec-09	22-Nov-21	507	5,388.31	Fixed	12.0000					101.5138	
IFB 1001010V	KE000000042H	3-Oct-11	18-Sep-23	1,172	11,738.50	Fixed	12.0000					107.6921	
IFB 1001010V	KE000000018H	30-Jun-12	15-Jun-26	1,260	22,096.00	Fixed	11.0000					100.1398	
IFB 1001010V	KE000000109H	27-Oct-14	15-Oct-28	2,290	27,285.95	Fixed	11.0000					103.1218	
IFB 1001010V	KE000000105H	16-Dec-15	2-Dec-24	1,813	26,119.55	Fixed	11.0000					101.8977	
IFB 1001010V	KE000000064H	29-Apr-16	15-May-25	1,775	36,303.00	Fixed	12.0000					104.2884	
IFB 1001010V	KE000000065H	24-Oct-16	15-Oct-31	4,112	49,029.00	Fixed	12.0000					104.1056	
IFB 1001010V	KE000000060H	27-Feb-17	15-Feb-29	1,146	14,320.46	Fixed	12.0000					111.8424	
IFB 1001010V	KE000000078H	27-Jul-17	15-Jul-28	1,389	41,448.46	Fixed	12.0000					104.1036	
IFB 1001010V	KE000000062H	29-Jan-18	15-Jan-31	4,574	41,184.80	Fixed	12.0000					101.9600	
IFB 1001010V	KE000000109H	19-Mar-18	15-Oct-38	6,888	36,307.00	Fixed	11.9500	12.0000	99.9711	98.4608		200.0000	
IFB 1001010V	KE000000070H	25-Mar-19	22-Feb-24	8,434	18,828.65	Fixed	12.0000					100.3142	
IFB 1001010V	KE000000054H	26-Oct-19	8-Oct-39	5,575	71,028.45	Fixed	11.7500					102.0991	
IFB 1002010V	KE000000040H	15-Apr-20	2-Apr-29	3,106	36,010.13	Fixed	10.8000	10.9700	101.8274	98.4130		99.2706	
IFB 1002010V	KE000000040H	15-Apr-20	2-Apr-29	3,106	36,010.13	Fixed	10.8000	10.8000	100.6192	101.1959		400.0000	
IFB 1002010V	KE000000063H	3-Jun-20	25-May-30	2,192	15,273.46	Fixed	10.2000					100.3246	
IFB 1002010V	KE000000071H	11-Sep-21	7-Sep-31	69	89.15	Fixed	10.0000	10.0000	101.1600	100.2000		936.931	
BONDS SELL/BUY BACK TRANSACTIONS													July 3, 2020
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION													July 3, 2020
FXD 1001010V	KE000000109H	29-Jan-10	8-Jan-20	793	32,682.40	Fixed	13.0000	9.7000	107.4577	106.5308	106.1111	13.0000	
FXD 1001010V	KE000000388H	29-Apr-13	18-Apr-23	2,438	39,376.00	Fixed	12.0000	11.2000	101.4002	101.4106	102.4943	4.0000	
FXD 1001010V	KE000000387H	19-Aug-13	8-Aug-23	3,321	45,000.00	Fixed	13.1170	13.0000	98.3708	92.9482	94.8934	300.000	
FXD 1001010V	KE000000355H	25-Jun-15	15-Jun-25	3,479	49,222.41	Fixed	12.2900	12.1000	101.8991	105.9805	102.0883	6.0000	
IFB 1001010V	KE000000109H	30-Sep-11	15-Sep-26	1,260	22,096.00	Fixed	11.0000	8.6000	101.1000	100.9981	100.1936	3.0000	
IFB 1001010V	KE000000109H	27-Oct-14	15-Oct-28	2,290	27,285.95	Fixed	11.0000	10.4000	100.3601	101.1108	102.0410	4.0000	
IFB 1001010V	KE000000105H	16-Dec-15	2-Dec-24	1,813	26,119.55	Fixed	11.0000	10.4000	100.7294	100.3739	101.8977	4.0000	
IFB 1001010V	KE000000064H	29-Apr-16	15-May-25	1,775	36,303.00	Fixed	12.0000	11.7000	101.7413	101.3621	101.1564	4.0000	
IFB 1001010V	KE000000065H	24-Oct-16	15-Oct-31	4,112	49,029.00	Fixed	12.0000	13.0000	101.3601	101.1108	102.0410	4.0000	
IFB 1001010V	KE000000060H	27-Feb-17	15-Feb-29	1,146	14,320.46	Fixed	12.0000	12.0000	101.3601	101.1108	102.0410	4.0000	
IFB 1001010V	KE000000078H	27-Jul-17	15-Jul-28	1,389	41,448.46	Fixed	12.0000	12.0000	101.3601	101.1108	102.0410	4.0000	
IFB 1001010V	KE000000062H	29-Jan-18	15-Jan-31	4,574	41,184.80	Fixed	12.0000	12.0000	101.3601	101.1108	102.0410	4.0000	
IFB 1001010V	KE000000109H	19-Mar-18	15-Oct-38	6,888	36,307.00	Fixed	11.9500	12.0000	101.3601	101.1108	102.0410	4.0000	
IFB 1001010V	KE000000070H	25-Mar-19	22-Feb-24	8,434	18,828.65	Fixed	12.0000	12.0000	101.3601	101.1108	102.0410	4.0000	
IFB 1001010V	KE000000054H	26-Oct-19	8-Oct-39	5,575	71,028.45	Fixed	11.7500	12.0000	101.3601	101.1108	102.0410	4.0000	
IFB 1002010V	KE000000040H	15-Apr-20	2-Apr-29	3,106	36,010.13	Fixed	10.8000	10.9700	101.8274	98.4130		99.2706	
IFB 1002010V	KE000000040H	15-Apr-20	2-Apr-29	3,106	36,010.13	Fixed	10.8000	10.8000	100.6192	101.1959		400.0000	
IFB 1002010V	KE000000063H	3-Jun-20	25-May-30	2,192	15,273.46	Fixed	10.2000					100.3246	
IFB 1002010V	KE000000071H	11-Sep-21	7-Sep-31	69	89.15	Fixed	10.0000	10.0000	101.1600	100.2000		936.931	
BONDS SELL/BUY BACK TRANSACTIONS													July 3, 2020
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION													July 3, 2020
FXD 1001010V													