

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE													July 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 (%)	Value Traded (Kshs)	
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS ABOVE KES 50 MILLION													July 7, 2020
TWO YEAR BONDS													
F2012011501	KE000000932	28-Jun-18	28-Jun-21	201	31,120.85	Fixed		10.7010				101.3542	
FIVE YEAR BONDS													
F2012018101	KE000000096	30-Nov-18	30-Nov-23	178	39,873.81	Fixed		13.8008				101.6182	
F2012018102	KE000000454	29-Apr-18	18-Apr-21	286	18,544.40	Fixed		14.3140				101.3243	
F2012018103	KE000000107	29-Apr-18	18-Apr-21	177	24,389.30	Fixed		13.8888				101.0211	
F2012018104	KE000000456	29-Apr-18	18-Apr-21	111	21,851.30	Fixed		13.1170				101.7300	
F2012018105	KE000000724	29-Aug-17	29-Aug-22	778	28,589.18	Fixed		12.4668				101.0488	
F2012018106	KE000000774	29-Oct-17	17-Oct-22	898	29,712.10	Fixed		12.5170				111.2803	
F2012018107	KE000000818	28-Mar-18	28-Mar-22	386	38,758.54	Fixed		12.2886				101.8504	
F2012018108	KE000000947	28-Feb-18	18-Feb-24	1,302	68,359.30	Fixed		12.3649	10.2000	107.2844	101.1030	101.6531	100,000.000
F2012018109	KE000000947	28-Feb-18	18-Feb-24	1,302	68,359.30	Fixed		11.3610	10.2000	107.3230	101.1938	101.6531	500,000.000
F2012018110	KE000001096	18-Aug-19	18-Mar-24	1,389	26,017.40	Fixed		10.8770				97.1842	
F2012018111	KE000001096	18-Aug-19	8-Mar-24	1,418	43,822.40	Fixed		11.6500				101.0872	
F2012018112	KE000000947	11-Mar-20	8-Mar-25	1,763	26,777.17	Fixed		11.6670	10.6000	105.7980	101.8288	101.1733	200,000.000
F2012018113	KE000000947	11-Mar-20	8-Mar-25	1,789	29,777.17	Fixed		11.6670	10.6000	104.8347	100.8881	100.1228	290,000.000
TEN YEAR BONDS													
F2012018114	KE000001096	18-Aug-19	8-Mar-24	1,386	25,987.36	Fixed		8.3074				100.2702	
F2012018115	KE000001096	22-Jun-12	12-Jun-22	798	39,274.70	Fixed		12.7586				101.8318	
F2012018116	KE000000617	1-Jun-18	18-Jun-23	1,817	36,448.20	Fixed		12.3710				101.7276	
F2012018117	KE000000885	29-May-18	18-May-23	1,887	31,852.10	Fixed		12.2880				101.8457	
F2012018118	KE000000929	29-Aug-18	17-Aug-23	2,232	18,109.45	Fixed		13.0380				110.7263	
F2012018119	KE000001097	31-Jul-17	18-Jul-22	3,178	36,174.40	Fixed		12.9880				101.8033	
F2012018120	KE000001874	27-Aug-18	18-Aug-23	2,880	49,884.80	Fixed		12.6886				101.0571	
F2012018121	KE000001874	17-Dec-18	18-Aug-23	3,072	38,787.10	Fixed		12.3080				101.5684	
F2012018122	KE000000963	29-Feb-19	12-Feb-24	1,342	32,844.00	Fixed		12.4380				102.2798	
F2012018123	KE000000967	19-Mar-19	8-Apr-24	1,381	31,202.20	Fixed		12.3880				101.8872	
F2012018124	KE000000478	19-Aug-19	8-Aug-24	3,317	41,000.00	Fixed		11.5170				95.9834	
F2012018125	KE000000659	25-Nov-18	12-Nov-23	3,415	49,222.44	Fixed		12.2880	11.8000	101.8320	102.0818	101.6827	100,000.000
FIFTEEN YEAR BONDS													
F2012018126	KE100001348	28-Mar-17	7-Mar-22	498	1,454.80	Fixed		14.5000				101.6917	
F2012018127	KE100001350	28-Mar-17	8-Jun-22	898	31,850.20	Fixed		13.8880				101.1111	
F2012018128	KE100001360	28-Nov-17	7-Nov-22	853	32,858.10	Fixed		12.5000				101.6566	
F2012018129	KE100001428	31-Mar-20	15-Mar-25	975	34,789.80	Fixed		12.8000				101.8103	
F2012018130	KE000001428	29-Oct-20	15-Oct-25	1,953	21,852.45	Fixed		12.8000				101.6900	
F2012018131	KE000001555	29-Mar-19	18-Mar-24	1,707	27,493.40	Fixed		13.2500				97.7984	
F2012018132	KE000001555	29-Mar-19	18-Mar-24	1,880	11,586.10	Fixed		13.0000	10.6000	104.0406	101.4986	97.2398	50,000.000
F2012018133	KE000001875	24-Feb-18	8-Sep-27	2,817	48,837.10	Fixed		13.2000				96.2742	
F2012018134	KE000001876	24-Feb-18	7-Feb-28	2,711	45,138.40	Fixed		11.3000	104.0700	101.7201	96.4450	100,000.000	
F2012018135	KE000001808	29-Apr-18	18-Apr-23	2,424	39,874.80	Fixed		12.2880				102.4848	
F2012018136	KE000001842	29-Mar-18	18-Apr-23	3,277	49,254.80	Fixed		12.6880				101.5317	
F2012018137	KE000001872	22-Oct-18	15-Oct-23	4,836	29,064.00	Fixed		12.7500				101.8693	
F2012018138	KE000001849	29-Jun-18	8-Jun-23	4,924	36,364.00	Fixed		12.2000	100.8600	101.3674	101.1411	200,000.000	
F2012018139	KE000001154	18-Mar-19	21-Apr-24	4,038	42,447.30	Fixed		12.7380				101.1589	
F2012018140	KE000001154	29-Jun-19	21-Apr-24	4,038	42,447.30	Fixed		12.7380	12.4000	101.0700	99.5876	99.2816	300,000.000
TWENTY YEAR BONDS													
F2012018142	KE100001483	31-Jun-18	8-Jun-23	2,490	36,165.10	Fixed		13.7500				101.8818	
F2012018143	KE000001278	30-May-17	8-May-21	1,384	8,385.80	Fixed		10.0000				97.1593	
F2012018144	KE000001284	29-Jun-18	18-May-23	4,300	46,481.40	Fixed		12.4000				95.4261	
F2012018145	KE000001843	26-Sep-18	1-Sep-23	1,800	14,761.20	Fixed		13.2000				101.3123	
F2012018146	KE000001843	29-Mar-18	18-May-23	4,446	21,847.70	Fixed		12.2000				101.4480	
F2012018147	KE000001885	30-Jun-18	8-Jul-23	4,872	18,846.00	Fixed		13.2000				100.8772	
F2012018148	KE000001094	15-Oct-19	8-Mar-24	6,817	16,473.90	Fixed		12.7170				99.9117	
TWENTY FIVE YEAR BONDS													
F2012018149	KE000001098	28-Jun-18	28-May-23	4,438	25,192.30	Fixed		11.2500				91.2811	
F2012018150	KE000001454	29-Jun-17	28-May-27	8,387	43,224.20	Fixed		11.7500				101.7960	
THIRTY YEAR BONDS													
F2012018151	KE000001210	28-Feb-11	21-Jan-11	7,803	25,144.70	Fixed		12.0000				92.8419	
INFRASTRUCTURE BONDS													
IFB12018121	KE000001196	23-Feb-20	8-Feb-21	378	2,498.37	Fixed		12.0000				104.1088	
IFB12018122	KE000001024	1-Oct-18	28-Aug-21	893	1,388.10	Fixed		12.0000				101.3138	
IFB12018123	KE000001024	3-Oct-11	18-Sep-21	1,188	11,730.30	Fixed		12.0000				107.8921	
IFB12018124	KE000001101	30-Sep-11	18-Sep-21	2,888	27,820.30	Fixed		11.0000				101.1932	
IFB12018125	KE000001101	27-Oct-11	15-Oct-21	2,888	27,485.10	Fixed		11.0000				101.1211	
IFB12018126	KE000001183	30-Mar-11	18-May-27	2,492	31,182.40	Fixed		11.0000				101.2462	
IFB12018127	KE000001854	23-May-18	18-May-23	1,775	38,363.20	Fixed		12.5000				101.2841	
IFB12018128	KE000001855	24-Oct-18	8-Oct-23	4,708	41,028.20	Fixed		12.0000				101.1404	
IFB12018129	KE000001886	27-Feb-17	18-Feb-23	1,342	14,330.40	Fixed		12.5000				111.8624	
IFB12018130	KE000001788	27-Jun-11	18-May-23	1,586	41,148.40	Fixed		11.5000				101.3509	
IFB12018131	KE000001863	29-Jun-18	18-Jun-23	4,575	41,184.80	Fixed		12.5000	11.6000	110.8504	101.2872	101.9680	100,000.000
IFB12018132	KE000001915	29-Jun-18	25-Oct-23	8,884	39,287.30	Fixed		11.9500	11.6501	101.4283	101.7878	101.8857	200,000.000
IFB12018133	KE000001915	18-Jun-18	25-Oct-23	8,884	36,787.30	Fixed		11.9500	11.4100	101.6610	101.3474	101.8857	200,000.000
IFB12018134	KE000001916	25-Oct-18	25-Feb-24	8,830	16,828.80	Fixed		12.0000				101.3142	
IFB12018135	KE000001954	28-Oct-18	8-Oct-23	5,871	71,028.80	Fixed		11.7500	11.5000	101.2442	101.4343	101.8981	100,000.000
IFB12018136	KE000001954	28-Oct-18	8-Oct-23	5,871	71,028.80	Fixed		11.7500	11.5000	101.8987	101.1286	99.2721	200,000.000
IFB12018137	KE000001954	28-Oct-18	8-Oct-23	5,871	71,028.80	Fixed		11.7500	11.5000	101.8987	101.1286	99.2721	200,000.000
IFB12018138	KE000001954	28-Oct-18	8-Oct-23	5,871	71,028.80	Fixed		11.7500	11.5000	101.8987	101.1286	99.2721	200,000.000
IFB12018139	KE000001954	28-Oct-18	8-Oct-23	5,871	71,028.80	Fixed		11.7500	11.5000	101.8987	101.1286	99.2721	200,000.000
IFB12018140	KE000001954	28-Oct-18	8-Oct-23	5,871	71,028.80	Fixed		11.7500	11.5000	101.8987	101.1286	99.2721	200,000.000
IFB12018141	KE000001954	28-Oct-18	8-Oct-23	5,871	71,028.80	Fixed		11.7500	11.5000	101.8987	101.1286	99.2721	200,000.000
IFB12018142	KE000001954	28-Oct-18	8-Oct-23	5,871	71,028.80	Fixed		11.7500	11.5000	101.8987	101.1286	99.2721	200,000.000
IFB12018143	KE000001954	28-Oct-18	8-Oct-23	5,871	71,028.80	Fixed		11.7500	11.5000	101.8987	101.1286	99.2721	200,000.000
IFB12018144	KE000001954	28-Oct-18	8-Oct-23	5,871	71,028.80	Fixed		11.7500	11.5000	101.8987	101.1286	99.2721	200,000.000
IFB12018145	KE000001954	28-Oct-18	8-Oct-23	5,871	71,028.80	Fixed		11.7500	11.5000	101.8987	101.1286	99.2721	200,000.000
IFB12018146	KE000001954	28-Oct-18	8-Oct-23	5,871	71,028.80	Fixed		11.7500	11.5000	101.8987	101.1286	99.2721	200,000.000
IFB12018147	KE000001954	28-Oct-18	8-Oct-23	5,871	71,028.80	Fixed		11.7500	11.5000	101.8987	101.1286	99.2721	200,000.000
IFB12018148	KE000001954	28-Oct-18	8-Oct-23	5,871	71,028.80	Fixed		11.7500	11.5000	101.8987	101.1286	99.2721	200,000.000
IFB12018149	KE000001954	28-Oct-18	8-Oct-23	5,871	71,028.80	Fixed		11.7500	11.5000	101.8987	101.1286	99.2721	200,000.000
IFB12018150	KE000001954	28-Oct-18	8-Oct-23	5,871	71,028.80	Fixed		11.7500	11.5000	101.8987	101.1286	99.2721	200,000.000
IFB12018151	KE000001954	28											