

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE												July 10, 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 10, 2020
TWO YEAR BONDS												
FKD 10010101	KE000000932	28-Jan-19	25-Jan-21	199	31,120.85	Fixed		10.7510				101.3542
FIVE YEAR BONDS												
FKD 10010101	KE000000934	30-Mar-18	29-Nov-23	198	36,873.84	Fixed		13.8208				101.8187
FKD 10010101	KE000000946	25-Apr-18	18-Apr-21	283	19,844.26	Fixed		14.3340				104.3245
FKD 10010101	KE000000107	25-Apr-18	18-Apr-21	276	24,389.35	Fixed		14.0000				100.0741
FKD 10010101	KE000000646	26-Mar-19	20-Sep-21	401	23,601.05	Fixed		11.1108				100.7260
FKD 10010101	KE000000734	20-Aug-11	20-Aug-22	773	29,591.15	Fixed		12.4550				100.2624
FKD 10010101	KE000000784	23-Oct-11	17-Oct-22	609	29,712.35	Fixed		13.0170				111.2800
FKD 10010101	KE000000918	28-Mar-18	20-Mar-23	361	36,795.05	Fixed		12.2890				100.9048
FKD 10010101	KE000000952	25-Sep-18	18-Feb-24	1,739	66,569.56	Fixed		11.3648				100.3511
FKD 10010101	KE000000106	13-Mar-18	8-Mar-24	1,308	36,401.40	Fixed		10.8726				99.1842
FKD 10010101	KE000000106	16-Jun-18	8-Jun-21	1,613	45,012.86	Fixed		11.4960				101.8022
FKD 10020101	KE000000947	11-Mar-20	5-Mar-21	170	20,771.77	Fixed		11.6870				100.8260
TEN YEAR BONDS												
FKD 10010101	KE000000198	1-Nov-10	10-Oct-20	101	33,387.90	Fixed		9.3070				100.3707
FKD 10010101	KE000000108	25-Apr-11	15-Jun-24	739	36,473.20	Fixed		12.7590				104.8118
FKD 10010101	KE000000807	1-Mar-11	18-Jun-21	1,613	36,448.28	Fixed		12.1718				104.7278
FKD 10010101	KE000000880	25-Mar-18	15-Sep-24	1,284	36,862.15	Fixed		12.1800				100.7400
FKD 10010101	KE000000109	28-Aug-10	17-Aug-21	2,229	18,108.45	Fixed		13.0190				118.7320
FKD 10010101	KE000000122	31-Jul-11	19-Jul-27	3,075	36,174.45	Fixed		12.9660				100.0070
FKD 10010101	KE000000174	27-Aug-11	14-Aug-28	2,907	40,584.60	Fixed		12.6880				100.0070
FKD 10010101	KE000000916	11-Oct-11	8-Oct-28	3,089	36,707.15	Fixed		12.5650				101.0860
FKD 10010101	KE000000963	25-Feb-11	18-Feb-23	3,139	52,044.00	Fixed		12.4380				100.3644
FKD 10010101	KE000000977	15-Jul-11	8-Apr-23	3,198	51,330.00	Fixed		12.3000				101.0860
FKD 10010101	KE000000876	19-Aug-11	8-Aug-23	3,314	45,005.00	Fixed		11.8170	11.7500	106.8887	102.9151	100.2000
FKD 10010101	KE000000959	25-Nov-11	12-Nov-23	3,412	69,222.41	Fixed		12.2800	11.8000	100.4312	100.0799	100.0810
FIFTEEN YEAR BONDS												
FKD 10020101	KE1000001345	20-Aug-12	7-Mar-22	895	3,454.60	Fixed		14.5000				108.8111
FKD 10020101	KE1000001350	25-Apr-12	4-Jul-22	898	32,460.00	Fixed		13.9000				109.1111
FKD 10020101	KE1000001360	28-Aug-12	7-Nov-22	899	32,658.10	Fixed		14.5000				109.8550
FKD 10020101	KE1000001368	25-Apr-12	4-Jul-22	898	32,759.00	Fixed		13.9000				109.1111
FKD 10020101	KE1000001369	26-Sep-12	7-Oct-24	1,000	31,852.45	Fixed		14.5000				104.6600
FKD 10020101	KE1000001370	25-Apr-12	8-Sep-23	1,000	32,658.10	Fixed		14.5000	10.6000	101.8699	98.9734	99.8500
FKD 10020101	KE1000001388	25-Apr-11	8-Sep-23	1,877	13,613.10	Fixed		8.0000				93.2261
FKD 10020101	KE1000001390	25-Sep-11	8-Sep-23	2,814	48,807.10	Fixed		10.0000				96.7250
FKD 10020101	KE1000001396	25-Sep-11	7-Feb-24	2,768	45,148.25	Fixed		11.2000				100.7261
FKD 10020101	KE1000001398	29-Sep-11	10-Apr-21	2,811	39,243.00	Fixed		12.0000				104.4945
FKD 10020101	KE1000001402	28-Mar-11	3-May-21	4,086	49,254.00	Fixed		12.6000				100.5177
FKD 10020101	KE1000001407	22-Oct-11	5-Oct-13	4,833	29,846.50	Fixed		12.7500				100.8800
FKD 10020101	KE1000001410	28-Jul-11	3-Jun-13	4,831	36,166.00	Fixed		12.8500				100.8574
FKD 10020101	KE1000001414	13-Mar-11	24-Apr-18	5,036	42,447.30	Fixed		12.7480				100.0027
FKD 10020101	KE1000001428	20-Jul-11	3-Jul-18	5,113	49,452.00	Fixed		12.3400				100.7730
FKD 10020101	KE1000001718	25-Feb-11	5-Feb-18	5,323	5,191.25	Fixed		12.7500				101.0254
TWENTY YEAR BONDS												
FKD 10020101	KE1000001480	30-Jun-08	5-Jun-28	2,887	36,145.10	Fixed		13.7500				108.8818
FKD 10010101	KE1000001716	30-Mar-11	5-May-21	3,881	8,960.85	Fixed		10.0000				87.1603
FKD 10010101	KE1000001860	28-Mar-11	12-Sep-21	4,407	44,481.00	Fixed		12.0000				96.4601
FKD 10010101	KE1000001863	26-Mar-11	1-Sep-26	3,887	12,761.20	Fixed		14.0000				104.1125
FKD 10010101	KE1000001865	26-Mar-11	1-Mar-26	4,403	31,487.70	Fixed		13.8000				100.4466
FKD 10010101	KE1000001869	30-Jul-11	5-Jul-26	4,408	15,446.65	Fixed		13.2000				100.9773
FKD 10010101	KE1000001894	15-Apr-11	7-May-21	4,429	23,460.00	Fixed		12.8750				99.8171
TWENTY FIVE YEAR BOND												
FKD 10010101	KE1000001988	26-Jul-11	28-Mar-31	5,416	26,100.00	Fixed		11.2500				91.2611
THIRTY YEAR BOND												
FKD 10010101	KE1000001940	25-Jun-18	25-May-43	8,394	42,224.05	Fixed		13.4000				104.4407
SDL 10010101	KE1000001215	28-Feb-11	21-Jan-17	7,500	28,144.70	Fixed		12.0000				92.8418
INFRASTRUCTURE BONDS												
IFB 10000101	KE4000001036	23-Feb-08	4-Feb-21	713	7,668.37	Fixed		13.9000				104.5866
IFB 10000101	KE4000001038	7-Oct-08	22-Sep-21	500	5,388.33	Fixed		12.0000				101.8138
IFB 10010101	KE4000001042	3-Oct-11	18-Sep-23	1,105	11,725.50	Fixed		12.0000				107.6921
IFB 10010101	KE4000001101	30-Sep-11	18-Sep-26	1,885	27,365.10	Fixed		12.0000				104.6101
IFB 10010101	KE4000001109	27-Oct-14	15-Oct-28	2,085	27,945.05	Fixed		11.0000				101.8077
IFB 10010101	KE4000001101	14-Oct-11	7-Oct-24	1,808	25,119.35	Fixed		11.0000				101.8077
IFB 10010101	KE4000001163	30-Jun-11	10-Mar-27	2,418	51,182.20	Fixed		11.0000				100.7460
IFB 10010101	KE4000001654	23-Mar-11	15-Mar-25	1,787	36,303.20	Fixed		12.0000	10.0000	106.6611	106.8620	100.7345
IFB 10010101	KE4000001660	26-Oct-11	8-Oct-21	4,108	46,403.60	Fixed		13.0000	10.0000	111.1993	108.4890	100.0000
IFB 10010101	KE4000001660	27-Oct-11	18-Feb-23	3,139	14,320.40	Fixed		12.8000	10.0000	111.1993	111.6234	100.0000
IFB 10010101	KE4000001786	27-Jul-11	8-Oct-21	1,592	41,448.40	Fixed		12.0000				108.1028
IFB 10010101	KE4000001863	29-Jul-11	10-Jun-13	4,487	41,184.00	Fixed		12.5000				100.8434
IFB 10010101	KE4000001918	19-Mar-11	25-Oct-18	4,691	36,787.26	Fixed		11.9000				101.4646
IFB 10010101	KE4000001920	25-Mar-18	22-Feb-24	4,627	16,828.05	Fixed		12.2000				100.3142
IFB 10010101	KE4000001943	26-Oct-11	8-Oct-16	3,568	71,028.05	Fixed		11.7500	10.8000	106.7788	106.3981	100.0000
IFB 10020101	KE4000001940	15-Apr-12	8-Oct-16	3,198	36,010.13	Fixed		11.8000	11.0000	100.4440	98.8178	101.0945
IFB 10020101	KE4000001963	3-Jun-12	26-May-26	2,145	16,275.46	Fixed		10.2000	10.0000	101.4050	101.3008	100.0000
IFB 10020101	KE4000001963	15-Apr-12	8-Oct-16	3,198	36,010.13	Fixed		10.2000	10.0000	100.4050	101.3008	100.0000
BONDS SELL/BUY BACK TRANSACTIONS												
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION												
FKD 10010101	KE0000001912	28-Jun-18	29-Jun-21	199	31,120.85	Fixed		10.7510	2.6000	106.6360	101.4700	101.3540
FKD 10010101	KE0000001912	27-Oct-14	12-Oct-28	2,085	27,945.05	Fixed		11.0000	8.0000	109.2588	106.8110	104.0000
FKD 10010101	KE0000001912	14-Oct-11	7-Oct-24	1,808	25,119.35	Fixed		11.0000	8.0000	106.6360	101.8077	104.0000
IFB 10010101	KE0000001912	23-Mar-18	12-Mar-21	1,787	36,303.20	Fixed		12.0000	10.0000	106.6611	106.8620	100.7345
IFB 10010101	KE0000001912	24-Oct-11	8-Oct-11	4,105	46,403.60	Fixed		12.0000	10.0000	111.1014	107.6811	100.0000
IFB 10010101	KE0000001912	27-Jul-11	18-Jul-21	1,592	41,448.40	Fixed		12.0000	10.0000	106.3368	106.7311	100.0000
IFB 10010101	KE0000001912	26-Oct-11	8-Oct-16	3,568	71,028.05	Fixed		11.7500	11.2000	106.6819	101.2892	101.8011
IFB 10010101	KE0000001912	26-Oct-11	8-Oct-16	3,568	71,028.05	Fixed		11.7500	11.0000	107.3748	104.8889	101.8011
IFB 10010101	KE0000001912	26-Oct-11	8-Oct-16	3,568	71,028.05	Fixed		11.7500	10.7700	106.9918	106.6011	101.8011
IFB 10010101	KE0000001912	26-Oct-11	8-Oct-16	3,568	71,028.05	Fixed		11.7500	10.6000	107.4918	106.2453	101.8011
IFB 10020101	KE0000001912	15-Apr-12	8-Oct-16	3,198	36,010.13	Fixed		11.8000	11.0000	100.4440	98.8178	101.0945
IFB 10020101	KE0000001963	3-Jun-12	26-May-26	2,145	16,275.46	Fixed		10.2000	10.0000	101.4050	101.3008	100.0000
IFB 10020101	KE0000001963	15-Apr-12	8-Oct-16	3,198	36,010.13	Fixed		10.2000	10.0000	100.4050	101.3008	100.0000
COGNATE RATE BONDS												
FIXED RATE MEDIUM TERM NOTE												
SEK 80 14/10/2010 12.75	KE400000982	22-Oct-14	14-Oct-20	197	7,600.00	FIXED		12.7500				100.0010
EAFI FIXED MEDIUM TERM NOTE												
SEK 80 14/04/2011 14.15	KE400000970	3-Apr-11	28-Mar-22	626	6,500.00	FIXED		14.1500				104.9530
CHASE BANK FIXED MEDIUM TERM												
SEK 80 14/04/2011 14.15	KE400000974	19-Jun-11	2-Jun-22	607	6,422.40	FIXED		14.1500				100.0000
REAL PEOPLE MEDIUM TERM NOTE												
SEK 80 14/04/2011 13.05	KE400000986	10-Aug-10	28-Feb-21	292	1,801.50	F B 011 + 1.00%						90.0000
SEK 80 14/04/2011 13.05	KE400000982	10-Aug-10	3-Apr-21	338	1,201.50	F B 011 + 2.00%						