

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE												July 13, 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 (KES)
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS ABOVE KES 50 MILLION												June 15, 2020
TWO YEAR BONDS												
FKD 1001015V	KE000000932	28-Jan-19	25-Jan-21	196	31,120.65	Fixed		10.7510				101.3540
FIVE YEAR BONDS												
FKD 1001015V	KE000000394	30-Mar-18	29-Mar-23	193	36,673.84	Fixed		13.8208				100.6187
FKD 1001015V	KE000000446	25-Apr-18	18-Apr-21	280	19,544.20	Fixed		14.3340				104.3245
FKD 1001015V	KE000000107	25-Apr-18	19-Jul-21	371	24,395.35	Fixed		14.0690				100.0741
FKD 1001015V	KE000000446	26-May-18	20-Sep-21	439	23,651.05	Fixed		13.1128				100.7260
FKD 1001015V	KE000000734	20-Aug-17	20-Aug-22	770	29,599.15	Fixed		12.4650				100.2624
FKD 1001015V	KE000000734	23-Oct-17	17-Oct-22	608	29,712.35	Fixed		13.0170				111.2803
FKD 1001015V	KE000000918	24-Mar-18	20-Mar-23	360	30,795.05	Fixed		12.2890				100.9048
FKD 1001015V	KE000000962	24-Sep-18	18-Feb-24	1,539	66,569.50	Fixed		12.5640				100.3513
FKD 1001015V	KE000000106	13-Mar-18	8-Mar-24	1,303	36,401.40	Fixed		10.6720				99.1844
FKD 1002015V	KE000000947	11-Mar-20	5-Mar-21	170	20,771.77	Fixed		11.6670				100.8260
TEN YEAR BONDS												
FKD 1001010V	KE000000198	1-Nov-10	10-Oct-20	36	33,387.90	Fixed		9.3070				100.3707
FKD 1001010V	KE000000358	25-Jan-11	15-Jun-20	700	36,473.20	Fixed		12.7590				104.8118
FKD 1001010V	KE000000807	1-July-11	18-Jun-20	1,071	36,448.28	Fixed		13.7178				104.7278
FKD 1001010V	KE000000880	25-Mar-15	15-Mar-24	1,281	36,862.15	Fixed		14.1800				105.2405
FKD 1001010V	KE000000329	28-Aug-10	17-Aug-20	2,226	18,108.45	Fixed		13.0780				118.7320
FKD 1001010V	KE000000182	31-Jul-11	19-Jul-21	1,070	36,174.45	Fixed		12.9660				100.0070
FKD 1001010V	KE000000702	27-Aug-10	14-Aug-20	2,358	40,588.60	Fixed		12.6880				100.0270
FKD 1001010V	KE000000916	11-Oct-10	4-Oct-20	1,098	36,707.15	Fixed		12.5680				101.0586
FKD 1001010V	KE000000963	25-Feb-11	14-Feb-21	1,136	52,044.00	Fixed		12.4380				100.9641
FKD 1001010V	KE000000877	15-Apr-11	8-Apr-20	1,305	51,330.00	Fixed		12.3000				100.9151
FKD 1001010V	KE000000876	19-Aug-11	8-Aug-20	1,311	45,005.00	Fixed		11.8170				99.8834
FKD 1001010V	KE000000959	25-Nov-11	12-Nov-21	1,409	69,222.41	Fixed		12.2800	11.7500	106.5811	100.9280	104.0730
FIFTEEN YEAR BONDS												
FKD 1002010V	KE000000145	20-Mar-02	7-Mar-22	800	3,454.60	Fixed		14.5000				106.6111
FKD 1002010V	KE000000180	25-Jan-03	8-Jun-22	893	32,460.40	Fixed		13.9300				109.1111
FKD 1002010V	KE000000180	26-Aug-03	7-Nov-22	867	32,658.10	Fixed		14.5000				100.6956
FKD 1002010V	KE000000180	26-Aug-03	7-Nov-22	867	32,658.10	Fixed		13.9300	110.3892	106.3031	100.3031	200.0000
FKD 1002010V	KE000000326	26-Oct-04	7-Oct-24	1,547	31,652.45	Fixed		12.5000				104.6050
FKD 1002010V	KE000000326	26-Oct-04	7-Oct-24	1,547	31,652.45	Fixed		12.5000				99.1250
FKD 1002010V	KE000000188	26-Apr-11	8-Sep-21	1,674	13,613.10	Fixed		9.0000				94.4595
FKD 1002010V	KE000000370	25-Sep-11	6-Sep-21	2,611	48,807.20	Fixed		11.0000				96.4724
FKD 1002010V	KE000000106	24-Feb-12	7-Feb-22	2,305	49,148.45	Fixed		12.5000				104.7261
FKD 1002010V	KE000000388	29-Apr-11	10-Apr-21	2,881	39,936.00	Fixed		12.0000				100.4945
FKD 1002010V	KE000000452	29-Mar-11	9-Mar-21	4,493	49,254.40	Fixed		12.6000				100.5177
FKD 1002010V	KE000000879	22-Oct-10	5-Oct-20	4,430	20,946.50	Fixed		12.7500				100.8800
FKD 1002010V	KE000000910	26-Jun-10	15-Jun-20	4,538	30,165.60	Fixed		12.8570				100.9474
FKD 1002010V	KE000000114	13-Mar-10	24-Apr-18	5,033	42,447.30	Fixed		12.7480				100.0027
FKD 1002010V	KE000000118	20-Jul-10	3-Jul-18	5,110	49,652.65	Fixed		12.3400				100.7730
FKD 1002010V	KE000000718	25-Feb-10	5-Feb-18	5,320	5,191.25	Fixed		12.7560				101.0254
TWENTY YEAR BOND												
FKD 1002010V	KE000000149	30-Jun-08	5-Jun-28	2,894	36,145.10	Fixed		13.7500				108.8818
FKD 1001100V	KE000000217	30-Mar-11	5-May-21	1,368	9,360.85	Fixed		10.0000				87.1653
FKD 1001020V	KE000000384	26-Mar-10	12-Sep-20	4,498	44,481.45	Fixed		12.8000				96.4611
FKD 1001020V	KE000000453	26-Mar-10	1-Sep-20	1,368	12,761.20	Fixed		14.0000				104.1125
FKD 1001020V	KE000000325	26-Mar-10	1-Sep-20	4,498	31,887.70	Fixed		13.8000				100.4466
FKD 1001020V	KE000000453	30-Jul-11	5-Jul-20	4,506	15,446.65	Fixed		13.2000				100.9773
FKD 1001020V	KE000000453	15-Apr-11	1-May-20	4,425	23,650.05	Fixed		12.8750				100.9773
THIRTY FIVE YEAR BOND												
FKD 1001010V	KE000000388	26-Jun-10	26-Mar-21	5,402	20,100.50	Fixed		11.2500				91.2611
FKD 1001010V	KE000000440	25-Jun-18	25-May-23	4,381	43,224.05	Fixed		13.4000				104.4407
INFRASTRUCTURE BONDS												
ISL 1001120V	KE000000215	28-Feb-11	21-Jan-21	7,497	28,144.70	Fixed		12.0000				92.8418
INFRASTRUCTURE BONDS												
IFB 1000010V	KE000000106	23-Feb-08	4-Feb-21	703	7,668.37	Fixed		13.9000				104.5866
IFB 1000010V	KE000000204	7-Oct-08	22-Sep-21	897	5,388.33	Fixed		12.0000				101.5138
IFB 1001102V	KE000000242	3-Oct-11	18-Sep-21	1,102	11,725.50	Fixed		12.0000				107.6921
IFB 1001102V	KE000000118	30-Mar-10	15-Sep-20	1,498	27,855.35	Fixed		13.0000				100.4666
IFB 1001102V	KE000000118	27-Oct-10	15-Oct-20	2,380	27,865.05	Fixed		11.0000				104.0113
IFB 1001010V	KE000000100	14-Oct-10	7-Oct-20	1,003	25,119.35	Fixed		11.0000				101.8977
IFB 1001010V	KE000000454	23-Mar-10	13-Mar-20	1,704	36,303.25	Fixed		12.0000				100.6761
IFB 1001010V	KE000000669	24-Oct-10	4-Oct-21	4,102	46,620.65	Fixed		12.0000				100.4850
IFB 1001102V	KE000000669	27-Feb-11	17-Feb-20	1,136	14,320.40	Fixed		12.5000				111.6244
IFB 1001070V	KE000000786	27-Mar-11	19-Mar-20	1,589	11,448.46	Fixed		12.5000				106.1028
IFB 1001010V	KE000000693	29-Jun-11	10-Jun-21	4,584	41,184.00	Fixed		12.5000	10.8000	116.1202	110.3540	300.0000
IFB 1001010V	KE000000918	19-Mar-11	10-Oct-20	4,673	36,787.20	Fixed		11.9000				101.6646
IFB 1001010V	KE000000920	25-Mar-10	22-Feb-24	4,624	16,628.05	Fixed		12.2000	11.3000	110.5001	106.7463	100.3145
IFB 1001010V	KE000000642	26-Oct-10	8-Oct-20	1,565	17,028.05	Fixed		11.7500	11.1000	107.4654	106.4838	100.3501
IFB 1002000V	KE000000840	15-Apr-20	2-Apr-29	3,195	36,010.13	Fixed		10.8500	10.8500	102.6707	89.5642	100.0000
IFB 1002000V	KE000000840	15-Apr-20	2-Apr-29	3,195	36,010.13	Fixed		10.8500	10.8500	106.5004	101.5642	100.0000
IFB 1002000V	KE000000853	3-Jul-20	25-Jun-29	7,342	19,474.46	Fixed		10.2000				101.2524
IFB 1002000V	KE000000770	11-Nov-17	7-Sep-29	95	891.35	Fixed		10.0000	10.0000	101.4300	101.2000	100.0000
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION												
FKD 0201015V	KE000000398	29-Apr-11	19-Apr-21	2,428	39,473.60	Fixed		12.0000	11.8804	102.7986	99.9984	102.4911
FKD 0201015V	KE000000107	29-Jul-11	19-Jul-21	371	24,395.35	Fixed		14.0690	14.0200	106.7950	106.7950	100.0741
FKD 0201015V	KE000000810	19-Sep-11	19-Sep-21	1,880	27,855.35	Fixed		11.0000	8.8400	106.3032	106.3032	100.3932
FKD 0201015V	KE000000118	27-Oct-10	15-Oct-20	2,380	27,865.05	Fixed		11.0000	8.8400	106.3038	106.3038	100.4113
FKD 0201015V	KE000000410	14-Mar-11	9-Mar-20	1,603	25,119.35	Fixed		11.0000	8.4000	106.2611	106.1484	101.8977
FKD 0201015V	KE000000454	23-Mar-10	13-Mar-20	1,704	36,303.25	Fixed		12.0000	12.2000	104.4788	106.0107	100.6761
FKD 0201015V	KE000000669	24-Oct-10	4-Oct-21	4,102	46,620.65	Fixed		12.0000	10.4000	110.2435	107.4743	100.4850
FKD 0202000V	KE000000693	3-Jul-20	25-Jun-29	7,342	19,474.46	Fixed		10.2000	8.6500	103.0411	101.8704	101.2524
FKD 0202000V	KE000000840	15-Apr-20	2-Apr-29	3,195	36,010.13	Fixed		10.8500	8.7200	106.0001	106.5688	99.8218
FKD 0202000V	KE000000840	15-Apr-20	2-Apr-29	3,195	36,010.13	Fixed		10.8500	8.8900	107.2307	106.5202	99.8218
FKD 0202000V	KE000000840	15-Apr-20	2-Apr-29	3,195	36,010.13	Fixed		10.8500	8.7500	107.3208	105.2651	99.8
MUNICIPALITY OF NAIROBI SECURITIES												
NAI 0101010V	KE000000720	11-Nov-17	7-Sep-29	95	891.35	Fixed		10.0000	10.0000	101.4300	101.2000	100.0000
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION												
FKD 0201015V	KE000000398	29-Apr-11	19-Apr-21	2,428	39,473.60	Fixed		12.0000	11.8804	102.7986	99.9984	102.4911
FKD 0201015V	KE000000107	29-Jul-11	19-Jul-21	371	24,395.35	Fixed		14.0690	14.0200	106.7950	106.7950	100.0741
FKD 0201015V	KE000000810	19-Sep-11	19-Sep-21	1,880	27,855.35	Fixed		11.0000	8.8400	106.3032	106.3032	100.3932
FKD 0201015V	KE000000118	27-Oct-10	15-Oct-20	2,380	27,865.05	Fixed		11.0000	8.8400	106.3038	106.3038	100.4113
FKD 0201015V	KE000000410	14-Mar-11	9-Mar-20	1,603	25,119.35	Fixed		11.0000	8.4000	106.2611	106.1484	101.8977
FKD 0201015V	KE000000454	23-Mar-10	13-Mar-20	1,704	36,303.25	Fixed		12.0000	12.2000	104.4788	106.0107	100.6761
FKD 0201015V	KE000000669	24-Oct-10	4-Oct-21	4,102	46,620.65	Fixed		12.0000	10.4.			