

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE												July 26, 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												July 26, 2020
TWO YEAR BONDS												
FND 1001015V	KE0000009323	28-Jan-19	25-Jan-21	189	31,120.85	Fixed	10.7515					101.3542
FIVE YEAR BONDS												
FND 1001015V	KE0000003094	26-May-18	26-Nov-23	198	36,473.84	Fixed	13.0208					100.8187
FND 1001015V	KE0000004546	25-Apr-18	18-Apr-21	273	19,544.26	Fixed	14.3340					104.3245
FND 1001015V	KE0000001017	25-Jun-18	19-Jul-21	365	24,395.35	Fixed	13.0595					100.0741
FND 1001015V	KE0000004646	26-May-18	26-May-21	421	23,451.05	Fixed	13.1128					100.7261
FND 1001015V	KE0000007434	29-Aug-11	29-Aug-22	763	29,599.15	Fixed	12.4550					100.2624
FND 1001015V	KE0000007784	23-Oct-11	17-Oct-22	819	29,712.35	Fixed	13.0170					111.2803
FND 1001015V	KE0000000818	28-May-18	28-Mar-23	873	36,795.05	Fixed	12.2898					100.3048
FND 1001015V	KE0000000947	26-Sep-18	18-Feb-24	1,530	66,356.35	Fixed	12.3648	10.3000	107.4819	100.9338		99.0000
FND 1001015V	KE0000001096	13-May-18	8-May-24	1,386	36,401.40	Fixed	10.8726					99.1842
FND 1001015V	KE0000001076	16-Oct-18	8-Oct-24	1,603	45,012.80	Fixed	11.4960					101.8872
FND 1002015V	KE0000000847	11-May-20	5-May-26	1,750	20,777.17	Fixed	11.6870	10.8500	105.2064	100.9821		99.0000
FND 1002015V	KE0000000847	11-May-20	5-May-26	1,750	20,777.17	Fixed	11.6870	10.5500	106.1261	101.0244	103.9225	99.0000
TEN YEAR BONDS												
FND 1001010V	KE0000001096	11-May-18	18-Oct-28	91	33,387.00	Fixed	9.3020					93.5176
FND 1001010V	KE0000001096	25-Jan-18	18-Jan-28	893	36,473.26	Fixed	12.3708					100.8128
FND 1001010V	KE0000000637	1-Jul-18	18-Jul-21	1,064	39,428.29	Fixed	12.3170					104.7276
FND 1001010V	KE0000000880	29-May-18	19-Jan-21	1,219	36,452.15	Fixed	12.1890					100.7403
FND 1001010V	KE0000000832	29-Aug-18	17-Apr-21	2,419	18,306.45	Fixed	13.0386					100.7261
FND 1001010V	KE0000007267	31-Jul-11	19-Jul-27	3,019	36,174.40	Fixed	12.9660					102.0370
FND 1001010V	KE0000000762	27-Apr-18	18-Apr-21	2,487	40,054.60	Fixed	12.6860					100.0370
FND 1001010V	KE0000000818	17-Oct-18	4-Oct-28	3,659	36,767.15	Fixed	12.5650					101.5682
FND 1001010V	KE0000000853	26-Sep-18	19-Feb-29	3,129	36,064.00	Fixed	12.4380					100.9071
FND 1001010V	KE0000000887	19-Apr-18	2-Apr-29	3,179	31,302.00	Fixed	12.3000					102.4151
FND 1001010V	KE0000000818	19-Apr-18	8-Apr-29	3,168	41,001.00	Fixed	11.5170					99.3034
FND 1001010V	KE0000000846	25-Nov-18	12-Feb-29	3,402	49,222.41	Fixed	12.2800					102.8253
FIFTEEN YEAR BONDS												
FND 10001010V	KE1000001345	26-Mar-07	7-Mar-27	393	3,654.60	Fixed	14.5000					106.8313
FND 10001010V	KE0000001352	25-Jul-07	4-Jun-29	498	32,452.00	Fixed	11.5500					108.1111
FND 10001010V	KE1000001350	26-Mar-07	7-Mar-27	463	36,556.36	Fixed	12.3000					100.0598
FND 10001010V	KE0000001428	31-Mar-08	13-Mar-29	866	34,789.80	Fixed	12.0000					107.5055
FND 10001010V	KE0000000136	26-Sep-08	1-Oct-29	1,569	31,862.45	Fixed	12.3000					104.8609
FND 10001010V	KE0000001350	29-Mar-08	5-Mar-29	1,697	27,443.20	Fixed	12.2500					99.7254
FND 1001010V	KE0000000825	26-Sep-18	6-Sep-29	2,654	16,837.10	Fixed	13.0000	11.0000	100.7762	99.9805		200.0000
FND 1001010V	KE0000000825	26-Sep-18	7-Feb-29	2,736	42,138.45	Fixed	11.2500					99.7221
FND 1001010V	KE0000000885	29-Jul-18	19-Apr-29	2,401	39,075.00	Fixed	12.0000					100.4461
FND 1001010V	KE0000000872	22-Oct-18	2-Oct-29	4,403	29,046.30	Fixed	12.2500					100.8565
FND 1001010V	KE0000001358	13-Jun-18	26-Apr-29	1,628	41,447.36	Fixed	12.7340					100.9474
FND 1001010V	KE0000001428	29-Jul-18	10-Jul-29	1,539	50,552.00	Fixed	12.3400					100.7738
FND 1001010V	KE0000007218	25-Feb-01	1-Feb-28	3,113	5,191.25	Fixed	12.7960					99.0254
TWENTY YEAR BOND												
FND 10001010V	KE1000001493	30-Jul-08	1-Jun-29	2,877	36,165.10	Fixed	12.7500					108.8318
FND 1001010V	KE0000001378	30-Mar-11	4-May-21	3,881	8,460.46	Fixed	12.0000					97.1651
FND 1001010V	KE0000000849	26-Nov-11	1-Feb-29	4,487	44,361.05	Fixed	12.0000					99.8454
FND 1001010V	KE0000000854	26-Nov-11	5-Sep-29	4,887	12,701.26	Fixed	12.0000					100.0125
FND 1001010V	KE0000000832	26-May-18	1-Mar-29	4,433	31,487.05	Fixed	12.3000					102.4461
FND 1001010V	KE0000000855	26-Jul-18	5-Jul-29	4,499	15,446.65	Fixed	12.3000					100.8772
FND 1001010V	KE0000000984	15-Apr-18	21-Mar-29	4,815	23,560.05	Fixed	12.8720					99.9212
THIRTY YEAR BOND												
FND 1001010V	KE0000000389	28-Jun-10	28-May-31	5,405	20,192.00	Fixed	11.2500					97.2611
FND 1001010V	KE0000000649	25-Jun-10	25-May-41	8,344	43,224.05	Fixed	11.4000					100.9406
INFRASTRUCTURE BONDS												
SBF 1001010V	KE0200002135	25-Feb-11	21-Jan-21	7,490	28,144.20	Fixed	12.0000					92.8419
FIVE YEAR BONDS												
IFB 100001012V	KE0000000136	23-Feb-08	8-Feb-21	203	7,669.37	Fixed	12.5000					104.1666
IFB 100001012V	KE0000000324	7-Oct-08	22-Nov-21	490	5,388.31	Fixed	12.0000					101.5126
IFB 100101012V	KE0000000242	3-Jul-11	18-Sep-21	1,186	11,726.86	Fixed	12.0000					107.8601
IFB 100101012V	KE0000000130	30-Sep-10	19-Sep-21	1,063	27,603.35	Fixed	11.0000					100.7350
IFB 100101012V	KE0000000130	14-Jun-10	2-Oct-21	1,086	26,119.45	Fixed	11.0000					100.4877
IFB 100101012V	KE0000000183	20-May-10	18-Mar-27	2,429	51,192.20	Fixed	11.0000					101.5265
IFB 100101012V	KE0000000788	27-Mar-11	18-Feb-24	1,589	41,449.46	Fixed	12.0000					106.7212
IFB 100101012V	KE0000000854	23-Mar-10	13-Feb-21	1,727	36,303.40	Fixed	12.5000					106.0761
IFB 100101012V	KE0000000859	24-Oct-10	8-Oct-21	4,486	46,029.65	Fixed	12.0000	10.4000	110.4588	107.4588		200.0000
IFB 100101012V	KE0000000859	27-Jul-10	27-Feb-21	3,175	46,339.40	Fixed	12.0000					101.6234
IFB 100101012V	KE0000000780	24-May-10	22-Feb-24	1,617	16,808.05	Fixed	12.2000					106.7463
IFB 100101012V	KE0000000854	26-Oct-10	8-Oct-21	5,099	71,628.45	Fixed	11.7500					100.0390
IFB 100201012V	KE0000000840	15-Apr-20	2-Apr-29	3,179	36,010.13	Fixed	10.8500					102.2984
IFB 100201012V	KE0000000853	3-Jul-20	25-Mar-29	2,166	18,275.46	Fixed	10.2000					101.3462
IFB 100201012V	KE0000000710	11-Sep-17	7-Sep-29	48	891.38	Fixed	10.0000	10.0000	103.6338	100.0000	100.0000	216.804
BONDS SELL/BUY BACK TRANSACTIONS												
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION												
FND 100101012V	KE0000000853	25-Feb-18	12-Feb-29	3,169	52,044.00	Fixed	12.4380	11.0000	112.7474	107.7244	103.9071	9.0000
FIVE YEAR BONDS												
IFB 100001012V	KE0000000324	7-Oct-08	22-Nov-21	490	5,388.31	Fixed	12.0000	11.6000	102.2699	100.4467	101.5126	1.6500
IFB 100101012V	KE0000000130	30-Sep-10	19-Sep-21	1,063	27,603.35	Fixed	11.0000	10.4000	100.9469	100.9467	100.7350	1.0000
IFB 100101012V	KE0000000130	14-Jun-10	2-Oct-21	1,086	26,119.45	Fixed	11.0000	8.1000	100.9890	100.7398	101.4877	1.6000
IFB 100101012V	KE0000000183	20-May-10	18-Mar-27	2,429	51,192.20	Fixed	11.0000	10.5000	100.7398	100.1960	101.5265	1.0000
IFB 100101012V	KE0000000788	27-Mar-11	18-Feb-24	1,589	41,449.46	Fixed	12.0000	10.4000	107.4429	100.5088	106.1028	22.0000
IFB 100101012V	KE0000000788	27-Mar-11	18-Feb-24	1,589	41,449.46	Fixed	12.0000	8.6000	114.9098	110.9817	106.1028	22.0000
IFB 100101012V	KE0000000854	26-Oct-10	8-Oct-21	5,099	71,628.45	Fixed	11.7500	11.0000	111.0318	100.3020	100.0390	70.0000
IFB 100101012V	KE0000000854	28-Oct-10	8-Oct-21	5,099	71,028.45	Fixed	11.7500	10.8500	108.1564	104.8862	104.8862	8.0000
IFB 100201012V	KE0000000840	15-Apr-20	2-Apr-29	3,179	36,010.13	Fixed	10.8500					102.2984
IFB 100201012V	KE0000000853	3-Jul-20	25-Mar-29	2,178	18,053.13	Fixed	10.8500					102.2984
IFB 100201012V	KE0000000840	15-Apr-20	2-Apr-29	3,179	36,010.13	Fixed	10.8500					102.2984
IFB 100201012V	KE0000000853	3-Jul-20	25-Mar-29	2,178	18,053.13	Fixed	10.8500					102.2984
IFB 100201012V	KE0000000840	15-Apr-20	2-Apr-29	3,179	36,010.13	Fixed	10.8500					102.2984
IFB 100201012V	KE0000000853	3-Jul-20	25-Mar-29	2,178	18,053.13	Fixed	10.8500					102.2984
CORPORATE BONDS												
CAF 100101012V	KE0000000001	08-01-12	08-01-22	-	7,600.00	FIXED	12.7600					106.035
CAF 100101012V	KE0000000002	22-04-14	14-06-20	-	-	-	-					-
CAF 100101012V	KE0000000003	3-Jul-17	28-Mar-22	616	6,000.00	FIXED	14.1700					104.9335
CAF 100101012V	KE0000000004	10-Jun-18	2-Jun-22	682	4,622.00	FIXED	13.2500					100.0000
REAL PEOPLE MEDIAN TERM NOTE												
RPM 100101012V	KE0000000006	10-Aug-15	28-Feb-21	227	1,361.10	F 8.2011 - 1.00%						80.0000
RPM 100101012V	KE0000000007	10-Aug-15	7-Apr-20	218	1,361.10	F 7.2011 - 1.00%						81.5187
FAMILY BANK MEDIAN TERM NOTE												
FBN 100101012V	KE0000000008	26-Oct-15	19-Aug-21	275	1,297.10	FIXED	13.7600					100.0490
FBN 100101012V	KE0000000009	26-Oct-15	19-Aug-21	275	1,300.80	F 11.1182 - 2.00%						84.2787
FBN 100101012V	KE0000000007	26-Oct-15	19-Aug-21	277	10,240.00	FIXED	14.0000					84.7787
ACORN MEDIAN TERM NOTE												
AMN 100101012V	KE0000000005	8-Jun-19	8-Jun-26	1,072	790.00	FIXED	12.0000					-
KEY RISK INVESTMENT CONSIDERATIONS												