

 BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE												July 21, 2020 Total Value Traded (KES)
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 (%)	
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS ABOVE KES 50 MILLION												June 21, 2020
TWO YEAR BONDS												
FND 10010101	KE000000932	28-Jan-19	25-Jan-21	188	31,120.85	Fixed	10.7510					101.3545
FIVE YEAR BONDS												
FND 10010110	KE000000936	30-Mar-18	29-Nov-23	195	36,873.84	Fixed	13.0200					101.8187
FND 10010111	KE000000946	25-Apr-18	18-Apr-21	272	19,844.20	Fixed	14.3340					104.3245
FND 10010112	KE000000107	25-Jun-18	19-Jul-21	361	24,395.35	Fixed	14.0690					101.0741
FND 10010113	KE000000416	26-Nov-18	20-Sep-21	409	23,651.05	Fixed	13.1120					100.7261
FND 10010114	KE000000734	20-Aug-17	20-Aug-22	784	29,599.15	Fixed	12.4650					100.2624
FND 10010115	KE000000784	23-Oct-17	17-Oct-22	819	29,712.35	Fixed	13.0150					111.2803
FND 10010116	KE000000918	28-Mar-18	20-Mar-21	372	36,795.05	Fixed	12.2890					100.9038
FND 10010117	KE000000952	26-Sep-18	18-Feb-21	1508	66,359.35	Fixed	12.3040	10.2500	107.8778	103.0815		99.0000
FND 10010118	KE000001096	13-Mar-18	8-Mar-24	1385	36,401.40	Fixed	10.8720					99.1842
FND 10010119	KE000001106	16-Oct-18	8-Oct-21	1402	45,012.80	Fixed	11.6900					101.8072
FND 10020110	KE000000947	11-May-20	5-May-21	150	20,771.17	Fixed	11.6870					103.3445
TEN YEAR BONDS												
FND 100101010	KE1000001098	14-Nov-10	15-Oct-20	30	33,387.90	Fixed	9.3070					93.5178
FND 100101010	KE2000001038	25-Jun-11	15-Jun-20	492	36,473.20	Fixed	12.7590					104.8118
FND 100101010	KE1000001807	13-Jul-11	15-Jun-20	1803	36,448.20	Fixed	12.7178					104.7278
FND 100101010	KE1000001808	25-Mar-11	15-Jun-20	1273	36,852.15	Fixed	12.1800					100.7400
FND 100101010	KE0000001329	29-Aug-10	17-Aug-20	2218	18,108.45	Fixed	10.0780					118.7320
FND 100101010	KE0000001282	31-Jul-11	15-Jun-20	3079	36,174.45	Fixed	10.8660					100.0070
FND 100101010	KE0000001762	27-Aug-11	14-Aug-20	2386	40,589.60	Fixed	12.6880					100.0270
FND 100101010	KE0000001616	17-Oct-11	4-Oct-20	3098	36,707.15	Fixed	12.5680					101.0860
FND 100101010	KE0000001963	25-Feb-11	14-Feb-20	3138	52,044.00	Fixed	12.4380	11.7500	108.8804	103.8332	103.9271	200.0000
FND 100101010	KE0000001963	25-Feb-11	14-Feb-20	3138	52,044.00	Fixed	12.4380	11.6800	108.5130	106.4581	103.9271	500.0000
FND 100101010	KE0000001967	15-Apr-11	2-Apr-20	3177	51,305.00	Fixed	12.3000					102.8151
FND 100101010	KE0000001874	19-Apr-11	8-Apr-20	3301	41,001.00	Fixed	11.5170					98.8034
FND 100101010	KE0000001658	25-Nov-10	12-Nov-20	3401	69,222.41	Fixed	12.2800	11.6500	106.4161	103.4931	102.8623	1385.0000
FIFTEEN YEAR BONDS												
FND 100101010	KE1000001345	26-Mar-07	7-Mar-20	594	3,854.60	Fixed	14.5000					106.8313
FND 100101010	KE1000001352	25-Jun-07	8-Jun-20	499	32,682.60	Fixed	13.5500					108.1111
FND 100101010	KE1000001360	26-Mar-08	7-Mar-20	899	36,556.30	Fixed	12.3000					100.0000
FND 100101010	KE1000001428	31-Mar-08	13-Mar-20	961	34,789.80	Fixed	12.0000					107.5000
FND 100101010	KE0000001436	26-Sep-08	17-Oct-20	1369	31,862.25	Fixed	12.3500					101.6000
FND 100101010	KE0000001438	29-Mar-09	10-Mar-20	1499	27,441.30	Fixed	12.2000					99.7250
FND 100101010	KE0000001439	26-Jul-07	8-Jun-20	1609	18,837.15	Fixed	13.0000	8.8500	97.3774	96.4973	93.6996	71.0000
FND 100101010	KE0000001439	26-Jul-07	8-Jun-20	1609	18,837.15	Fixed	13.0000					101.8650
FND 100101010	KE0000001700	25-Feb-11	7-Feb-20	2707	42,138.45	Fixed	13.2500					99.7221
FND 100101010	KE0000001985	29-Jul-11	15-Apr-20	2400	39,575.00	Fixed	12.8000					100.4445
FND 100101010	KE0000001912	29-Mar-11	8-May-20	4475	49,254.80	Fixed	12.6500					102.2017
FND 100101010	KE0000001972	22-Oct-11	2-Oct-20	4302	29,654.30	Fixed	12.2500					100.8500
FND 100101010	KE0000001930	29-Jun-11	8-Jun-20	4305	30,646.60	Fixed	12.8570					103.3474
FND 100101010	KE0000001138	13-Mar-11	24-Apr-20	4305	41,447.26	Fixed	12.7380					101.0000
FND 100101010	KE0000001428	29-Jul-10	10-Jul-20	5339	50,552.05	Fixed	12.3400					100.7738
FND 100101010	KE0000001718	29-Feb-07	3-Feb-20	5372	5,191.25	Fixed	12.7980					101.0254
TWENTY YEAR BOND												
FND 100101010	KE1000001493	30-Jun-08	5-Jun-20	2475	36,165.10	Fixed	13.7500					108.8318
FND 100101010	KE0000001478	30-Mar-11	8-May-20	3489	4,860.80	Fixed	10.8000					87.1863
FND 100101010	KE0000001494	29-Mar-11	1-Feb-20	4496	44,801.05	Fixed	12.0000					99.8454
FND 100101010	KE0000001564	26-Mar-11	1-Sep-20	5486	12,701.20	Fixed	13.8000					100.2125
FND 100101010	KE0000001632	26-Mar-11	1-Mar-20	5432	31,887.75	Fixed	13.2000					102.4465
FND 100101010	KE0000001655	30-Jul-11	3-Jul-20	5438	19,446.65	Fixed	12.2000					100.8772
FND 100101010	KE0000001684	15-Apr-10	21-Mar-20	6417	23,560.05	Fixed	12.8720					99.9212
THIRTY YEAR BOND												
FND 100101010	KE0000001689	28-Jun-10	28-May-21	5434	20,192.20	Fixed	11.2500					97.2611
FND 100101010	KE0000001649	25-Jun-10	25-May-21	8343	43,224.05	Fixed	13.4000					100.9400
INFRASTRUCTURE BONDS												
ISB 10011301	KE2000001135	28-Feb-11	21-Jan-21	7489	28,144.20	Fixed	12.0000					92.8419
TWO YEAR BONDS												
IFB 1000011201	KE0000001196	23-Feb-09	8-Feb-21	203	7,869.37	Fixed	12.9000					104.1666
IFB 1000011201	KE0000001324	7-Oct-09	20-Nov-21	489	5,388.31	Fixed	12.0000					101.5128
IFB 1001110101	KE0000001242	3-Oct-11	18-Sep-20	1584	11,725.80	Fixed	12.0000					107.0821
IFB 1001110101	KE0000001310	30-Mar-10	15-Sep-20	1892	27,803.35	Fixed	11.0000					100.7350
IFB 1001110101	KE0000001100	27-Oct-10	13-Oct-20	2275	27,469.95	Fixed	11.0000					100.0173
IFB 1001110101	KE0000001405	14-Mar-11	2-Feb-20	1498	28,119.45	Fixed	11.0000					102.4977
IFB 1001110101	KE0000001853	20-Mar-11	18-Mar-20	2408	51,182.20	Fixed	11.0000					101.6268
IFB 1001110101	KE0000001854	23-Mar-11	13-Mar-20	1798	36,303.40	Fixed	11.8000					101.7671
IFB 1001110101	KE0000001859	24-Oct-11	8-Oct-21	4398	46,029.65	Fixed	12.2000	10.6000	109.3004	106.6782	107.4598	100.0000
IFB 1001110101	KE0000001860	27-Jul-11	17-Feb-20	3178	54,330.40	Fixed	12.2000					101.4534
IFB 1001110101	KE0000001788	27-Jun-11	18-Feb-20	1581	41,446.46	Fixed	12.5000	8.8000	109.0886	107.1292	107.4528	100.0000
IFB 1001110101	KE0000001893	29-Jun-11	19-Jun-20	4398	41,184.86	Fixed	12.5000					100.0000
IFB 1001110101	KE0000001919	19-Nov-10	25-Oct-20	6470	36,787.20	Fixed	11.8000					103.4460
IFB 1001110101	KE0000001700	25-Feb-11	22-Feb-20	1616	16,008.05	Fixed	12.2000					100.7463
IFB 1001110101	KE0000001954	26-Oct-10	25-Oct-20	5597	71,628.05	Fixed	11.6000		</			