

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE												July 28, 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 28, 2020
TWO YEAR BONDS												July 28, 2020
KEN100000932		28-Jan-18	25-Jan-21	181	31,120.85	Fixed	10.7515	8.6002	102.0032	101.9738	101.9542	500,000.00
FIVE YEAR BONDS												July 28, 2020
KEN100000394		30-Mar-15	29-Nov-20	178	36,873.84	Fixed	13.0200					101.8187
KEN100000446		25-Apr-18	18-Apr-21	265	19,544.20	Fixed	14.3340					104.2445
KEN100000107		25-Jun-15	19-Jul-21	395	24,395.35	Fixed	13.0500					105.0741
KEN100000046		26-Nov-15	20-Sep-21	471	23,601.05	Fixed	13.1120					105.7261
KEN100000734		20-Aug-17	20-Aug-22	739	29,599.15	Fixed	12.4550	8.4000	112.8885	107.3788	106.8034	100,000.00
KEN100000784		23-Oct-17	17-Oct-22	811	29,712.35	Fixed	12.5170					111.2801
KEN100000018		28-Mar-15	20-Mar-21	365	35,795.55	Fixed	12.2800	8.8000	112.1385	107.4444	106.4187	100,000.00
KEN100000567		26-Sep-15	18-Feb-21	1,581	65,359.55	Fixed	11.5040	10.0000	108.0395	103.9320	103.9214	300,000.00
KEN100000106		13-Mar-15	8-Mar-21	1,378	36,201.40	Fixed	10.8720					104.7127
KEN100000106		16-Oct-15	8-Oct-21	1,595	45,012.65	Fixed	11.0500	10.3004	105.4228	104.9854	104.9262	90,000.00
KEN100000567		11-May-20	5-May-21	1,742	35,121.88	Fixed	11.6870					106.1982
TEN YEAR BONDS												July 28, 2020
KEN100000198	Re-coupon	1-Nov-10	15-Oct-20	41	33,387.90	Fixed	9.3070					93.5770
KEN100000258	Re-coupon	25-Apr-11	15-Jun-20	685	36,473.20	Fixed	12.7500					104.8118
KEN100000897	Re-coupon	1-Mar-11	18-Jun-21	1,068	38,448.28	Fixed	12.3710					104.7228
KEN100000880	Re-coupon	25-Mar-15	15-Mar-21	1,268	36,852.15	Fixed	14.1800					105.7405
KEN100000329		28-Aug-10	17-Aug-20	2,211	18,108.45	Fixed	13.0700					118.7325
KEN100000192		31-Jul-11	19-Jul-21	3,078	35,174.45	Fixed	12.8600					105.0070
KEN100000762		27-Aug-15	14-Aug-21	2,339	40,584.60	Fixed	12.6800					105.0275
KEN100000016		11-Oct-10	1-Oct-20	1,091	54,428.48	Fixed	12.5600	11.3500	107.8723	106.0569	105.0586	500,000.00
KEN100000963		24-Feb-11	14-Feb-21	1,511	52,044.00	Fixed	12.4380	11.5000	110.0269	104.7303	104.6561	500,000.00
KEN100000963		24-Feb-11	14-Feb-21	1,511	54,044.00	Fixed	12.4380	11.5000	110.3038	105.0070	104.6561	500,000.00
KEN100000967		19-Apr-11	2-Apr-21	1,379	51,305.00	Fixed	12.3000					104.8151
KEN100000874		19-Mar-11	8-Aug-21	3,298	45,001.05	Fixed	11.5170	11.5000	105.2695	104.0733	99.8504	100,000.00
KEN100000107		25-Nov-11	12-Nov-21	3,394	69,222.41	Fixed	12.2800	11.5000	106.2219	104.9628	104.2665	200,000.00
FIFTEEN YEAR BONDS												July 28, 2020
KEN100000145		20-Mar-07	7-Mar-21	567	3,654.60	Fixed	14.5000	9.0700	113.8660	106.2452	106.8313	94,000.00
KEN100000150		25-Jun-07	8-Jun-21	678	32,652.60	Fixed	13.5000	8.1000	110.9532	108.1388	108.4326	300,000.00
KEN100000150	Re-coupon	26-Mar-11	15-Mar-21	861	32,656.35	Fixed	12.3000					105.0556
KEN1000001428		31-Mar-08	13-Mar-21	894	34,789.80	Fixed	12.0000					107.5055
KEN100000139		26-Sep-08	1-Oct-21	1,532	31,862.25	Fixed	12.3000	10.2490	111.1591	107.8186	104.8059	50,000.00
KEN100000139		24-Mar-10	15-Mar-21	1,598	27,405.25	Fixed	12.3000					99.2551
KEN100000139	Re-coupon	26-Sep-10	8-Oct-21	1,598	12,133.15	Fixed	13.0000					96.8873
KEN100000139		26-Sep-10	8-Oct-21	1,598	10,599.27	Fixed	13.0000					96.8865
KEN100000139		26-Sep-10	7-Feb-21	2,750	42,138.45	Fixed	13.2000					99.2221
KEN100000139	Re-coupon	26-Sep-10	7-Feb-21	2,750	39,475.60	Fixed	12.8000					100.4445
KEN100000139		26-Sep-10	15-Mar-21	1,473	20,545.30	Fixed	12.8000					102.2017
KEN100000139		26-Sep-10	15-Mar-21	1,473	20,545.30	Fixed	12.8000					102.2017
KEN100000139		26-Sep-10	8-Jun-21	1,413	80,808.00	Fixed	12.8170	12.1000	105.0092	104.8739	103.9474	150,000.00
KEN100000139		26-Sep-10	8-Jun-21	1,413	80,808.00	Fixed	12.8170	12.1000	104.6892	104.6337	103.9474	200,000.00
KEN100000139		26-Sep-10	8-Jun-21	1,413	80,808.00	Fixed	12.8170	12.1000	105.0595	105.0592	103.9474	400,000.00
KEN100000139		26-Sep-10	8-Jun-21	1,413	80,808.00	Fixed	12.8170	12.1000	104.6788	104.6788	103.9474	500,000.00
KEN100000139		26-Sep-10	10-Jul-21	1,505	65,552.05	Fixed	12.3400	10.3000	106.2669	106.2635	104.7755	300,000.00
KEN100000139		26-Feb-01	5-Feb-21	1,505	5,191.25	Fixed	12.7500					103.0737
TWENTY YEAR BONDS												July 28, 2020
KEN100000207	Re-coupon	30-Jul-00	1-Jun-21	2,889	36,145.10	Fixed	13.7500					108.8118
KEN100000207	Re-coupon	30-Jul-00	1-Jun-21	2,889	3,805.80	Fixed	13.0000					97.1553
KEN100000207	Re-coupon	26-Nov-10	1-Nov-21	4,479	44,581.05	Fixed	12.8000					104.5475
KEN100000207	Re-coupon	26-Nov-10	1-Sep-21	4,479	12,761.25	Fixed	14.0000					104.3125
KEN100000207		26-Nov-10	1-Mar-21	4,425	31,667.70	Fixed	13.2000					102.4465
KEN100000207		26-Nov-10	1-Mar-21	4,425	5,681.15	Fixed	13.2000					102.4467
KEN100000207		15-Apr-10	21-Mar-21	4,810	23,650.05	Fixed	12.8700	12.4000	107.1144	103.3657	102.4676	200,000.00
KEN100000207		15-Apr-10	21-Mar-21	4,810	23,650.05	Fixed	12.8700	12.4000	107.8672	104.1135	102.4676	500,000.00
THIRTY YEAR BONDS												July 28, 2020
KEN100000207	Re-coupon	26-Nov-10	28-May-21	5,417	25,192.65	Fixed	13.2000					91.2811
KEN100000207	Re-coupon	26-Nov-10	28-May-21	5,417	43,224.04	Fixed	14.8000	13.0000	104.1975	102.8717	106.8975	172,250.00
KEN100000215		26-Feb-11	21-Jan-21	7,492	28,164.70	Fixed	12.0000					92.8418
INFRASTRUCTURE BONDS												July 28, 2020
KEN100000139		23-Feb-07	8-Feb-21	185	2,869.27	Fixed	12.5000					104.1666
KEN100000139		7-Oct-07	20-Sep-21	465	5,180.10	Fixed	12.0000					101.5106
KEN100000242		3-Oct-11	18-Sep-21	1,147	11,735.50	Fixed	12.0000					107.8921
KEN100000139		30-Sep-11	15-Sep-21	1,875	27,805.35	Fixed	13.0000					105.0392
KEN100000139		27-Oct-11	15-Oct-21	2,897	27,405.25	Fixed	13.0000					105.0313
KEN100000139		14-Oct-11	2-Oct-21	1,588	25,119.58	Fixed	13.0000					101.8977
KEN100000139		30-Mar-11	1-Mar-21	2,421	51,182.25	Fixed	13.0000					105.0306
KEN100000464		24-Oct-11	15-Mar-21	1,749	36,301.25	Fixed	12.5000					106.8761
KEN100000464		24-Oct-11	15-Mar-21	1,749	40,020.25	Fixed	12.5000	10.8000	106.7864	106.4827	106.4827	100,000.00
KEN100000680		27-Feb-11	17-Feb-21	1,321	14,330.40	Fixed	12.5000					111.8524
KEN100000788		27-Feb-11	18-Feb-21	1,374	41,448.48	Fixed	12.5000					112.1426
KEN100000830		26-Jan-10	10-Jun-21	4,549	41,168.80	Fixed	12.0000					114.6768
KEN100000109		19-Mar-10	25-Oct-21	4,680	36,787.20	Fixed	13.9500					106.0257
KEN100000788		26-Mar-10	22-Feb-21	4,689	16,428.45	Fixed	12.2000					105.7461
KEN100000564		28-Oct-11	8-Oct-21	1,585	71,028.05	Fixed	11.7500					108.0320
KEN100000564		15-Apr-20	15-Apr-21	3,179	38,010.13	Fixed	10.8500	10.5000	104.7862	101.5986	102.7678	100,000.00
KEN100000564		15-Apr-20	15-Apr-21	3,179	10,275.48	Fixed	10.2000	10.3000	105.8911	102.5795	104.8572	200,000.00
KEN100000564		11-Apr-17	7-Sep-21	41	801.35	Fixed	10.0000	10.0000	103.8505	103.0000	102.0000	497.330
BONDS SELL/BUY BACK TRANSACTIONS												July 28, 2020
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS (BELOW KES 50 MILLION)												July 28, 2020
KEN100000106		13-Mar-15	8-Mar-21	1,378	36,201.40	Fixed	10.8720	10.8000	105.1208	100.7961	104.7127	4,000.00
KEN100000697	Re-coupon	1-Jul-11	18-Jun-21	1,096	38,448.28	Fixed	12.3710	8.8115	107.8304	106.3899	104.7276	14,000.00
KEN100000762		31-Jul-11	19-Jul-21	3,078	35,174.45	Fixed	12.8600	10.8714	108.0045	105.5693	102.9070	4,000.00
KEN100000762		27-Aug-15	14-Aug-21	2,339	40,584.60	Fixed	12.6800	11.6575	106.9077	105.4688	103.9370	11,400.00
KEN100000693		24-Feb-11	14-Feb-21	1,511	52,044.00	Fixed	12.4380	10.9895	113.5342	106.2304	104.6561	100.00
KEN100000139		26-Sep-10	8-Jun-21	1,413	80,808.00	Fixed	12.8170	12.3000	105.2695	104.0733	103.9474	15,000.00
KEN100000139		26-Sep-10	15-Mar-21	1,473	20,545.30	Fixed	12.8170	12.3000	104.6892	104.6337	103.9474	14,000.00
KEN100000139		26-Sep-10	15-Mar-21	1,473	20,545.30	Fixed	12.8170	12.3000	105.0595	105.0592	103.9474	20,000.00
KEN100000139		26-Sep-10	15-Mar-21	1,473	80,808.00	Fixed	12.8170	12.3000	113.6951	113.3804	106.4674	1,000.00