

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE												July 08, 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												June 30, 2020	
TWO YEAR BONDS													
KEN1000000000	KE0000000003	26-Jan-10	26-Jan-21	179	31,120.86	Fixed		10.7610				101.9738	
FIVE YEAR BONDS													
KEN1000000000	KE0000000004	30-Nov-10	29-Nov-21	178	36,473.84	Fixed		13.9208				101.8187	
KEN1000000000	KE0000000004	26-Apr-10	18-Apr-21	263	19,844.20	Fixed		14.3340				104.2445	
KEN1000000000	KE0000000004	26-Jul-10	18-Jul-21	264	24,399.35	Fixed		14.0990				105.0741	
KEN1000000000	KE0000000004	26-Nov-10	26-Nov-21	177	23,401.05	Fixed		13.1108				109.7260	
KEN1000000000	KE0000000007	26-Jul-10	26-Jul-22	703	29,599.15	Fixed		12.4650				107.2766	
KEN1000000000	KE0000000007	23-Oct-11	17-Oct-22	809	29,712.35	Fixed		12.0170				111.2803	
KEN1000000000	KE0000000008	26-Mar-10	20-Mar-21	363	30,795.05	Fixed		12.2890				108.8477	
KEN1000000000	KE0000000007	26-Feb-10	18-Feb-21	1,209	65,399.00	Fixed		13.3040	108.3014	108.5173	103.8406	1,000,000.00	
KEN1000000000	KE0000000007	26-Feb-10	18-Feb-21	1,209	65,399.00	Fixed		13.3040	108.0908	108.8164	103.8406	900,000.00	
KEN1000000000	KE0000000007	26-Feb-10	18-Feb-21	1,209	65,399.00	Fixed		13.3040	108.0907	108.7271	103.8406	200,000.00	
KEN1000000000	KE0000000007	26-Feb-10	18-Feb-21	1,209	65,399.00	Fixed		13.3040	108.2651	108.3825	103.8406	1,000,000.00	
KEN1000000000	KE0000000007	26-Feb-10	18-Feb-21	1,209	65,399.00	Fixed		13.3040	108.3331	108.4575	103.8406	500,000.00	
KEN1000000000	KE0000000006	13-Mar-10	6-Mar-21	1,176	36,201.40	Fixed		10.8720				104.7127	
KEN1000000000	KE0000000006	16-Jun-10	9-Jun-21	1,500	65,012.40	Fixed		11.4000				104.0920	
KEN1000000000	KE0000000007	11-May-10	5-May-21	1,740	30,121.08	Fixed		11.6670	108.5408	108.9956	104.4100	200,000.00	
KEN1000000000	KE0000000007	11-May-10	5-May-21	1,740	30,121.08	Fixed		11.6670	108.5248	108.1706	104.4100	200,000.00	
TEN YEAR BONDS													
KEN1000000000	KE0000000008	18-Jun-10	18-Jun-20	81	33,387.00	Fixed		9.3070				93.5178	
KEN1000000000	KE0000000008	29-Jan-10	13-Jan-20	693	39,473.75	Fixed		12.7590				104.8318	
KEN1000000000	KE0000000007	13-Jul-10	18-Jul-20	1,059	38,488.20	Fixed		12.3710				104.7276	
KEN1000000000	KE0000000008	26-Mar-10	15-Mar-21	1,204	38,852.15	Fixed		12.1800				109.1603	
KEN1000000000	KE0000000008	29-Aug-10	17-Aug-20	2,020	18,306.45	Fixed		10.0780				116.7320	
KEN1000000000	KE0000000007	31-Jul-10	18-Jul-21	1,019	36,175.45	Fixed		12.9860				102.2070	
KEN1000000000	KE0000000007	27-Aug-10	18-Aug-20	2,837	40,844.60	Fixed		12.0680				105.0070	
KEN1000000000	KE0000000008	17-Jun-10	4-Jun-20	3,049	54,038.49	Fixed		12.9200				108.0954	
KEN1000000000	KE0000000008	24-Feb-10	18-Feb-20	3,119	54,054.02	Fixed		14.4380				102.0074	
KEN1000000000	KE0000000008	19-Apr-10	2-Apr-20	3,198	51,345.05	Fixed		12.3000				105.8151	
KEN1000000000	KE0000000008	19-Apr-10	6-Apr-20	3,294	45,000.05	Fixed		11.5170				104.0301	
KEN1000000000	KE0000000009	25-Nov-10	12-Nov-20	3,392	69,222.41	Fixed		12.2850				104.3514	
FIFTEEN YEAR BONDS													
KEN1000000000	KE0000000009	26-Mar-07	7-Mar-22	585	2,465.00	Fixed		14.5000				100.0550	
KEN1000000000	KE0000000009	26-Jul-07	6-Jul-22	678	32,682.00	Fixed		13.5000				109.1386	
KEN1000000000	KE0000000009	26-Jul-07	7-Jul-22	809	30,568.10	Fixed		13.0000				109.0956	
KEN1000000000	KE0000000009	18-Jul-08	13-Jul-23	956	34,789.80	Fixed		12.5000				107.2655	
KEN1000000000	KE0000000009	26-Jul-08	13-Jul-23	1,590	31,852.45	Fixed		13.2000	111.3772	107.6884		200,000.00	
KEN1000000000	KE0000000009	26-Jul-08	13-Jul-23	1,589	27,693.05	Fixed		13.2500				106.8477	
KEN1000000000	KE0000000009	26-Jul-10	9-Jul-25	1,827	13,613.65	Fixed		11.0000				99.3038	
KEN1000000000	KE0000000009	26-Jul-10	9-Jul-27	2,038	48,937.10	Fixed		11.0000				99.3038	
KEN1000000000	KE0000000009	26-Jul-10	9-Jul-28	2,188	40,118.45	Fixed		12.2000				99.7121	
KEN1000000000	KE0000000009	26-Apr-10	10-Apr-20	2,811	39,470.00	Fixed		12.0000				102.4945	
KEN1000000000	KE0000000009	26-Apr-10	9-Apr-21	4,005	49,254.00	Fixed		12.0000	107.7995	108.5048	102.0177	300,000.00	
KEN1000000000	KE0000000009	22-Jul-10	9-Jul-21	4,413	29,056.20	Fixed		12.7500				102.4661	
KEN1000000000	KE0000000009	26-Jul-10	9-Jul-21	4,311	80,808.00	Fixed		12.8570	108.4330	108.3070	104.8725	130,400.00	
KEN1000000000	KE0000000009	26-Jul-10	9-Jul-21	4,311	80,808.00	Fixed		12.8570	108.7280	108.4330	104.8725	200,000.00	
KEN1000000000	KE0000000009	26-Jul-10	9-Jul-21	4,311	80,808.00	Fixed		12.8570	108.0817	108.0517	104.8725	200,000.00	
KEN1000000000	KE0000000009	26-Jul-10	9-Jul-21	4,311	80,808.00	Fixed		12.8570	108.0770	108.0770	104.8725	170,000.00	
KEN1000000000	KE0000000009	13-Jul-10	24-Jul-21	5,016	42,447.40	Fixed		12.7480				102.4726	
KEN1000000000	KE0000000009	26-Jul-10	10-Jul-21	5,093	60,452.46	Fixed		12.1000	101.8990	101.5973	102.7600	100,000.00	
KEN1000000000	KE0000000009	26-Jul-10	10-Jul-21	5,093	50,562.45	Fixed		12.3400	101.0275	100.9258	100.7600	300,000.00	
KEN1000000000	KE0000000009	25-Feb-09	5-Feb-21	5,303	5,191.25	Fixed		12.7500				104.4196	
TWENTY YEAR BONDS													
KEN1000000000	KE0000000009	26-Jul-07	6-Jul-27	2,807	36,145.10	Fixed		13.7500				109.8118	
KEN1000000000	KE0000000009	30-Jul-07	5-Jul-27	3,391	34,852.80	Fixed		13.0000				97.1550	
KEN1000000000	KE0000000009	26-Jul-08	11-Jul-28	4,477	44,581.05	Fixed		12.0000				102.5476	
KEN1000000000	KE0000000009	26-Jul-08	11-Jul-28	4,477	70,701.20	Fixed		14.0000				104.3125	
KEN1000000000	KE0000000009	26-Jul-10	11-Jul-30	5,443	31,667.70	Fixed		13.2000				102.4661	
KEN1000000000	KE0000000009	30-Jul-10	13-Jul-30	5,449	19,466.65	Fixed		13.2000				102.8775	
KEN1000000000	KE0000000009	15-Apr-10	21-Mar-31	6,809	22,560.05	Fixed		12.8750				104.1125	
THIRTY YEAR BONDS													
KEN1000000000	KE0000000009	26-Jul-08	28-May-31	5,415	20,192.50	Fixed		11.2500				97.2611	
KEN1000000000	KE0000000009	26-Jul-08	28-May-31	5,415	43,224.05	Fixed		13.4000	108.7398	108.2707	102.8750	140,000.00	
KEN1000000000	KE0000000009	26-Jul-08	28-May-31	5,415	43,224.05	Fixed		13.4000	108.2681	108.8702	102.8750	100,000.00	
KEN1000000000	KE0000000009	26-Jul-08	28-May-31	5,415	43,224.05	Fixed		13.4000	12.7811	108.9233	108.5244	102.8750	200,000.00
INFRASTRUCTURE BONDS													
KEN1000000000	KE0000000009	23-Feb-08	4-Feb-21	193	7,769.37	Fixed		12.5000				92.8418	
KEN1000000000	KE0000000009	7-Oct-08	22-Nov-21	490	5,388.33	Fixed		12.0000				101.5128	
KEN1000000000	KE0000000009	3-Oct-11	18-Sep-21	1,145	11,726.00	Fixed		12.0000				107.8621	
KEN1000000000	KE0000000009	30-Jul-10	15-Sep-21	1,470	12,701.25	Fixed		13.0000				107.1930	
KEN1000000000	KE0000000009	27-Oct-10	15-Oct-20	2,045	27,465.95	Fixed		11.0000				104.0113	
KEN1000000000	KE0000000009	14-Jul-10	9-Jul-21	2,186	36,118.45	Fixed		11.0000				109.0807	
KEN1000000000	KE0000000009	30-Mar-10	15-Mar-27	2,479	51,192.20	Fixed		11.0000				102.4550	
KEN1000000000	KE0000000009	27-Feb-10	12-May-21	1,747	16,201.20	Fixed		12.0000	108.7908	108.2699	106.2621	91,900.00	
KEN1000000000	KE0000000009	26-Jul-10	6-Oct-21	4,005	40,809.00	Fixed		12.0000				102.4661	
KEN1000000000	KE0000000009	27-Feb-10	17-Feb-21	3,119	14,330.45	Fixed		12.5000				111.6248	
KEN1000000000	KE0000000009	27-Feb-10	17-Feb-21	3,119	41,448.48	Fixed		9.3614	111.9081	108.9618	107.2741	400,000.00	
KEN1000000000	KE0000000009	29-Jul-10	10-Jul-21	4,547	41,181.80	Fixed		12.5000				110.6776	
KEN1000000000	KE0000000009	19-Jul-10	10-Oct-21	4,691	36,707.20	Fixed		11.8000				109.0807	
KEN1000000000	KE0000000009	25-Mar-10	22-Feb-21	4,807	16,828.05	Fixed		12.2000				108.7463	
KEN1000000000	KE0000000009	28-Jul-10	6-Oct-21	5,548	71,028.35	Fixed		11.7500	110.2904	101.2809	108.0300	300,000.00	
KEN1000000000	KE0000000009	28-Jul-10	6-Oct-21	5,548	71,028.35	Fixed		11.7500	109.0504	108.0821	108.0300	300,000.00	
KEN1000000000	KE0000000009	15-Apr-10	2-Apr-20	3,198	36,010.13	Fixed		10.8500	108.2748	108.2058	102.7664	300,000.00	
KEN1000000000	KE0000000009	3-Jul-10	25-Mar-21	3,120	19,275.46	Fixed		10.2000	108.8192	101.1619	101.8198	10,000.00	
KEN1000000000	KE0000000009	11-Sep-10	7-Sep-20	30	891.38	Fixed		10.0000	108.9009	108.0000	100.0000	837,224	
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION													
KEN1000000000	KE0000000009	13-Jul-10	18-Jun-20	1,094	36,248.20	Fixed		12.3710	9.8041	107.6947	106.3124	104.7276	8,000.00
KEN1000000000	KE0000000009	26-Jul-10	24-Jul-20	751	29,599.15	Fixed		12.4650	9.2920	111.2803	108.5173	107.2766	60,000.00
KEN1000000000	KE0000000009	26-Jul-10	9-Jun-21	4,811	80,808.00	Fixed		12.8570	11.7490	107.8751	107.4751	104.8725	8,400.00
KEN1000000000	KE0000000009												