

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE												June 18, 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 18, 2020
TWO YEAR BONDS												
FXD 10010100	KE000009362	28-Jan-10	28-Jan-21	201	31,120.85	Fixed	10.7510					101,3542
FIVE YEAR BONDS												
FXD 10010101	KE000009362	28-Jan-10	28-Jan-21	4	30,899.04	Fixed	13.1088					100,8804
FXD 10010102	KE000009362	30-Nov-10	28-Nov-20	188	30,873.85	Fixed	13.3006					102,6187
FXD 10010103	KE000009362	28-Apr-10	28-Apr-20	365	30,584.20	Fixed	14.3360					100,3445
FXD 10010104	KE000009362	28-Jul-10	28-Jul-20	396	29,385.30	Fixed	11.8880					100,8489
FXD 10010105	KE000009362	26-Sep-10	26-Sep-20	1,111	23,051.05	Fixed	13.1180					100,7300
FXD 10010106	KE000009362	28-Aug-11	28-Aug-22	795	29,099.15	Fixed	12.4880					100,4306
FXD 10010107	KE000007764	23-Oct-17	17-Oct-22	881	20,712.10	Fixed	12.5170					111,2803
FXD 10010108	KE000009376	26-Mar-10	26-Mar-21	1,095	30,705.50	Fixed	12.2880	10.4000	107.3908	104.4198		100,5000 300,000.000
FXD 10010109	KE000009347	26-Feb-10	10-Feb-20	1,381	60,369.50	Fixed	11.3080					100,7188
FXD 10010110	KE000007206	18-May-10	8-May-20	1,418	30,801.46	Fixed	10.8720					98,1462
FXD 10010111	KE000009376	16-Oct-10	15-Oct-21	1,095	26,465.40	Fixed	11.6580					101,2859
FXD 10010112	KE000009347	11-May-07	5-May-20	1,792	20,777.17	Fixed	11.6670	11.3000	100.5433	101.3203		100,7714 200,000.000
TEN YEAR BONDS												
FXD 10010100	KE000009368	1-Nov-10	18-Oct-20	193	35,387.30	Fixed	8.3070					100,3207
FXD 10010101	KE000009368	25-Jun-10	15-Jun-21	795	30,273.20	Fixed	12.7080					100,9183
FXD 10010102	KE000009367	1-Jul-10	10-Jun-20	1,096	30,248.40	Fixed	12.2710					100,7278
FXD 10010103	KE000009365	29-Mar-10	15-Jan-20	1,305	30,052.15	Fixed	12.1860					100,0053
FXD 10010104	KE000009362	29-Mar-10	17-Apr-20	2,081	10,306.45	Fixed	13.0380					110,7505
FXD 10010105	KE000007247	31-Jul-17	19-Jul-22	3,019	30,174.80	Fixed	12.9880					100,2870
FXD 10010106	KE000009376	27-Aug-10	14-Apr-20	2,079	60,884.60	Fixed	12.6880					100,9078
FXD 10010107	KE000009376	17-Dec-10	4-Dec-20	1,081	30,707.15	Fixed	12.5050					101,0682
FXD 10010108	KE000009363	26-Jul-10	12-Feb-20	1,317	10,044.00	Fixed	12.4380					101,4883
FXD 10010109	KE000009367	18-Apr-10	8-Apr-20	1,320	11,362.00	Fixed	12.3000					100,8972
FXD 10010110	KE000009376	19-May-10	15-May-21	1,318	61,003.40	Fixed	11.5170					98,8184
FXD 10010111	KE000009369	25-Nov-10	15-Nov-21	1,434	30,428.95	Fixed	12.2810					100,0089
FIFTEEN YEAR BONDS												
FXD 10010100	KE000009345	28-Mar-07	7-Mar-22	607	3,654.60	Fixed	14.5000					107,1112
FXD 10010101	KE000009352	26-Jun-07	6-Jun-22	718	32,482.80	Fixed	11.5000					100,1060
FXD 10010102	KE000009360	26-Jun-07	12-Jun-22	870	32,568.10	Fixed	12.0000					100,2008
FXD 10010103	KE000009348	31-Mar-08	15-Mar-23	998	34,789.80	Fixed	12.5000	10.2000	106.5722	105.3462		100,6323 200,000.000
FXD 10010104	KE000009350	28-Mar-08	15-Mar-23	998	34,789.80	Fixed	12.5000					98,4488
FXD 10010105	KE000009350	28-Mar-08	15-Mar-23	1,706	27,683.50	Fixed	12.5000					98,3673
FXD 10010106	KE000009355	26-Sep-11	5-Sep-22	1,099	11,513.70	Fixed	12.5170					98,8071
FXD 10010107	KE000009365	24-Sep-12	5-Sep-22	2,026	49,827.70	Fixed	11.0000					98,8071
FXD 10010108	KE000007230	25-Feb-17	7-Feb-22	2,200	42,188.45	Fixed	11.2000					97,3857
FXD 10010109	KE000009368	29-Apr-10	15-Mar-21	2,883	30,473.60	Fixed	12.0000					100,7861
FXD 10010110	KE000009342	29-May-10	8-May-21	5,477	49,254.80	Fixed	12.6500					100,5710
FXD 10010111	KE000009373	22-Oct-10	1-Oct-21	6,805	29,566.30	Fixed	12.7500					100,8072
FXD 10010112	KE000009340	28-Jun-10	8-Jun-21	4,883	30,566.00	Fixed	12.8170	12.5000	107.3084	100.2748		100,8100 200,000.000
FXD 10010113	KE000009318	13-Mar-10	13-Mar-21	4,008	41,447.40	Fixed	12.5000					100,2333
FXD 10010114	KE000009328	28-Jul-10	10-Jul-21	5,135	50,552.81	Fixed	12.3000					97,0779
FXD 10010115	KE000009372	28-Feb-20	2-Feb-21	5,345	5,191.28	Fixed	12.7980					101,0264
TWENTY YEAR BOND												
FXD 10010100	KE000009340	30-Jun-08	3-Jun-23	2,889	30,165.10	Fixed	13.7500					100,8813
FXD 10010101	KE000009378	30-Mar-11	3-Mar-21	3,679	4,380.80	Fixed	10.8000					97,9850
FXD 10010102	KE000009345	28-Nov-10	1-Nov-20	4,519	44,881.65	Fixed	12.0000					98,4281
FXD 10010103	KE000009364	26-Sep-10	15-Sep-21	5,019	11,701.40	Fixed	12.4000					100,5105
FXD 10010104	KE000009325	28-Mar-10	1-Mar-20	6,485	31,487.70	Fixed	12.2000					102,4489
FXD 10010105	KE000009365	26-Jul-10	5-Jul-20	6,587	11,648.64	Fixed	12.5000					100,9772
FXD 10010106	KE000009384	15-Apr-10	21-Mar-21	6,850	22,560.01	Fixed	12.8730					100,1188
THIRTY YEAR BOND												
FXD 10010100	KE000009309	28-Jun-10	28-Mar-31	5,487	20,192.50	Fixed	11.2500					97,2611
FXD 10010101	KE000009349	25-Jun-10	25-May-41	8,375	43,224.05	Fixed	11.4000					101,0610
INFRASTRUCTURE BONDS												
ISB 10010100	KE000009315	28-Feb-11	21-Jan-41	7,592	28,164.70	Fixed	12.0000					92,8419
TWO YEAR BONDS												
FB 10000101	KE000009316	23-Feb-09	8-Feb-21	295	7,868.37	Fixed	12.5000					104,1888
FB 10000102	KE000009324	7-Dec-09	2-Dec-21	597	5,388.33	Fixed	12.0000					101,5128
FB 10010101	KE000009341	3-Oct-11	18-Sep-21	1,187	10,718.80	Fixed	11.8000					102,5892
FB 10010102	KE000009310	30-Sep-11	18-Sep-20	1,915	27,005.15	Fixed	11.0000					102,1932
FB 10010103	KE000009310	27-Oct-11	15-Oct-20	2,387	27,088.55	Fixed	11.0000					101,4689
FB 10010104	KE000009310	16-Oct-11	8-Oct-20	1,608	26,119.15	Fixed	11.0000					101,8972
FB 10010105	KE000009353	30-Mar-11	15-Mar-22	2,681	51,192.20	Fixed	11.0000					98,9841
FB 10010106	KE000009354	23-Mar-11	15-Mar-22	1,789	30,303.40	Fixed	12.0000					100,2486
FB 10010107	KE000009362	28-Oct-11	8-Oct-21	4,107	49,029.85	Fixed	12.0000					101,3134
FB 10010108	KE000009360	27-Feb-12	15-Feb-20	3,361	14,326.40	Fixed	12.5000					111,4026
FB 10010109	KE000007788	24-Jul-17	18-Nov-24	1,814	41,468.48	Fixed	12.0000					100,7867
FB 10010110	KE000009309	28-Jun-10	10-Jun-21	4,598	41,184.40	Fixed	11.9000					98,9073
FB 10010111	KE000009310	19-Nov-10	25-Oct-20	6,703	36,787.30	Fixed	11.9000					100,3303
FB 10010112	KE000009376	28-Mar-11	22-Feb-24	6,669	10,608.85	Fixed	12.2000					100,2142
FB 10010113	KE000009344	28-Oct-11	4-Oct-21	5,886	71,028.45	Fixed	11.0000					100,8066
FB 10000101	KE000009340	15-Apr-09	2-Apr-20	3,210	38,010.13	Fixed	10.8000					98,9852
FB 10000102	KE000009363	3-Jun-20	26-Mar-26	2,787	10,273.46	Fixed	10.2000	11.5000	98.9913	97.2106		490,000.000
FB 10000103	KE000009310	11-Sep-17	1-Sep-20	81	891.34	Fixed	10.0000	10.0000	100.7720	100.0000		633.886
BONDS SELL/BUY BACK TRANSACTIONS												
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION												
FXD 10010100	KE000009328	28-Jul-10	10-Jul-21	5,135	50,652.95	Fixed	12.3600	12.2000	105.6142	100.9683		97,0779 2,000.000
FB 10010101	KE000009310	27-Oct-11	15-Oct-20	2,387	27,085.95	Fixed	11.0000	11.0000	101.6673	99.8843		101,4589 3,400.000
FB 10010102	KE000009310	16-Oct-11	8-Oct-20	1,608	26,119.15	Fixed	11.0000	9.7700	102.7811	100.4009		101,8972 200.000
FB 10010103	KE000009310	30-Sep-11	18-Sep-20	1,915	25,119.55	Fixed	11.0000	9.6000	103.0480	100.7428		101,8977 100.000
FB 10010104	KE000009310	16-Oct-11	8-Oct-20	1,608	25,119.15	Fixed	11.0000	9.6000	104.4984	100.9872		101,8972 4,000.000
FB 10010105	KE000009354	23-Mar-11	15-Mar-22	1,789	30,303.40	Fixed	12.0000	11.0000	104.9476	100.8830		100,2484 3,000.000
FB 10010106	KE000009310	19-Nov-10	25-Oct-20	6,703	36,787.30	Fixed	11.9000	11.6000	101.7011	100.7184		100,3303 100.000
FB 10010107	KE000009344	28-Oct-11	8-Oct-20	1,608	71,028.45	Fixed	11.7000	11.2000	104.9812	101.2628		100,8066 14,000.000
FB 10010108	KE000009344	28-Oct-11	8-Oct-20	1,608	71,028.45	Fixed	11.7000	11.6100	102.0988	100.8794		101,8045 4,000.000
FB 10010109	KE000009344	28-Oct-11	8-Oct-20	1,608	71,028.45	Fixed	11.7000	11.3000	102.8806	100.8806		100,8066 3,000.000
FB 10010110	KE000009320											