

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE													September 11, 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													September 11, 2020
TWO YEAR BONDS													
FXD 100115V	KE000000932	26-Jan-15	25-Jan-17	176	31,120.65	Fixed		10.7010	8.9521	102.0946	101.3423	101.4011	64,800,000
FIVE YEAR BONDS													
FXD 100116V	KE000000934	26-Jan-15	25-Jan-20	73	36,473.84	Fixed		13.0209				193,7981	
FXD 100116V	KE000000946	26-Apr-15	18-Apr-21	209	19,544.26	Fixed		14.3340				104,2345	
FXD 100116V	KE000000107	25-Jan-15	19-Jan-21	311	24,395.25	Fixed		13.0599				106,1965	
FXD 100116V	KE000000646	26-Nov-15	20-Sep-21	371	23,451.05	Fixed		13.1126				109,1260	
FXD 100117V	KE000000749	26-Aug-15	20-Aug-22	739	29,599.15	Fixed		12.4550				105,8217	
FXD 100118V	KE000000784	23-Oct-17	17-Oct-22	766	29,712.35	Fixed		12.5175				101,6807	
FXD 100118V	KE000000818	26-Mar-15	20-Mar-23	550	36,795.05	Fixed		12.2895				106,0260	
FXD 100118V	KE000000862	26-Sep-15	18-Feb-24	1,598	66,359.25	Fixed		12.3464	10.1808	103.7966	103.1963	103.9504	500,000,000
FXD 100118V	KE000000106	13-Mar-15	8-Mar-24	1,333	36,201.40	Fixed		10.8726				101.9933	
FXD 100118V	KE000000106	16-Jun-15	8-Jun-24	1,590	65,012.65	Fixed		11.6560				106,1594	
FXD 100201V	KE000000947	11-May-20	5-May-21	1697	35,121.84	Fixed		11.6570				106,3821	
TEN YEAR BONDS													
FXD 1001010V	KE000000198	1-Nov-10	10-Oct-20	36	33,397.90	Fixed		9.3073				100.8617	
FXD 1001020V	KE000000358	25-Jan-11	15-Jan-20	650	36,473.20	Fixed		12.7590				104,4811	
FXD 1001030V	KE000000807	1-Mar-11	18-Jan-21	1,611	36,448.26	Fixed		12.1718	9.7006	100.0865	106.3336	100.8515	500,000,000
FXD 1001040V	KE000000880	25-Mar-15	15-Mar-24	1,501	36,852.15	Fixed		14.1905				106,2403	
FXD 1001050V	KE000000329	26-Aug-11	17-Aug-20	1,366	16,108.45	Fixed		13.0390				118,7325	
FXD 1001100V	KE000000192	31-Mar-11	19-Mar-21	3,075	35,174.45	Fixed		12.9695				109,4494	
FXD 1001100V	KE000000762	27-Aug-11	14-Aug-20	2,898	45,584.60	Fixed		12.6886				105,0375	
FXD 1001100V	KE000000816	11-Jun-11	4-Jun-20	3,098	54,438.49	Fixed		12.5658				109,3851	
FXD 1001100V	KE000000863	25-Feb-11	14-Feb-20	3,075	54,044.00	Fixed		12.4388				108,4343	
FXD 1001100V	KE000000877	19-Mar-11	8-Mar-20	3,125	51,330.26	Fixed		12.3009				107,9151	
FXD 1001100V	KE000000879	19-Aug-11	8-Aug-20	3,251	45,003.05	Fixed		11.5175				99,8714	
FXD 1001100V	KE000000959	25-Nov-11	12-Nov-21	3,349	69,222.41	Fixed		12.2900				103,1515	
FIFTEEN YEAR BONDS													
FXD 1000110V	KE000000145	26-Mar-11	7-Mar-22	561	33,651.60	Fixed		14.5008				108,0192	
FXD 1000110V	KE000000192	25-Jan-11	6-Jan-22	633	32,462.60	Fixed		13.9009	9.5500	110.3897	106.7833	109,2545	400,000,000
FXD 1000110V	KE000000192	25-Jan-11	6-Jan-22	633	32,462.60	Fixed		13.9009	8.8319	110.8996	107.1782	109,2545	100,000,000
FXD 1000110V	KE000000190	26-Mar-11	7-Jun-21	787	32,598.15	Fixed		12.9009				105,9531	
FXD 1000110V	KE000000148	25-Mar-11	13-Mar-21	911	34,799.45	Fixed		14.8009				102,8555	
FXD 1001100V	KE000000190	26-Mar-11	7-Jun-21	1,681	31,652.45	Fixed		12.9009				107,8038	
FXD 1001100V	KE000000198	26-Oct-11	8-Jun-20	1,914	15,513.15	Fixed		13.0009				96,4872	
FXD 1001100V	KE000000875	26-Sep-11	5-Sep-20	2,451	49,807.10	Fixed		13.0009				100,1292	
FXD 1001100V	KE000000762	25-Feb-11	7-Feb-20	2,705	42,138.45	Fixed		12.2509				99,7241	
FXD 1001100V	KE000000868	26-Mar-11	12-Mar-20	2,398	39,675.60	Fixed		12.6009				104,0445	
FXD 1001100V	KE000000842	28-Mar-11	8-Mar-21	4,483	49,544.60	Fixed		12.6509				108,4876	
FXD 1001100V	KE000000879	22-Oct-11	8-Oct-20	4,770	29,654.25	Fixed		12.7509				105,8605	
FXD 1001100V	KE000000840	26-Mar-11	8-Jun-20	4,889	60,800.00	Fixed		12.8575				109,2874	
FXD 1001100V	KE000000118	13-Jun-11	8-Oct-20	4,873	41,412.35	Fixed		12.7484				103,8921	
FXD 1001100V	KE000000128	29-Jul-11	10-Jul-20	5,070	55,052.05	Fixed		12.3400				104,0846	
FXD 1000110V	KE000000719	25-Feb-11	5-Feb-21	5,260	5,191.25	Fixed		12.7590				104,4196	
TWENTY YEAR BONDS													
FXD 1000100V	KE000000149	30-Apr-11	8-Jun-21	2,818	36,145.10	Fixed		12.7590				108,8818	
FXD 1001100V	KE000000178	30-Mar-11	5-Mar-21	3,498	34,855.80	Fixed		13.0009				81,1855	
FXD 1001100V	KE000000349	26-Mar-11	1-Feb-20	4,438	44,581.65	Fixed		12.0009				103,8795	
FXD 1001100V	KE000000564	26-Mar-11	5-Sep-20	4,844	12,701.25	Fixed		14.4009				104,1215	
FXD 1001100V	KE000000842	28-Mar-11	1-Mar-20	4,340	31,687.70	Fixed		13.2009				102,4868	
FXD 1001100V	KE000000842	28-Mar-11	1-Mar-20	4,340	22,650.05	Fixed		13.6509	106.4935	103.8244	103.8244	102,4868	400,000,000
FXD 1001100V	KE000000984	15-Apr-11	21-Mar-21	6,765	23,650.05	Fixed		12.8710				100,0855	
THIRTY YEAR BONDS													
FXD 1000100V	KE000000389	26-Jun-10	28-Mar-21	5,172	20,192.50	Fixed		11.2500				97,8563	
FXD 1001020V	KE000000949	25-Jun-11	25-May-21	8,291	42,224.05	Fixed		13.4000				103,7372	
FXD 1001020V	KE000000116	28-Feb-11	21-Jan-21	7,437	28,164.70	Fixed		12.0000				92,8419	
INFRASTRUCTURE BONDS													
IFB 10008112V	KE000000116	23-Feb-08	8-Feb-21	159	7,869.37	Fixed		12.9000				101,8308	
IFB 10008112V	KE000000324	7-Oct-08	22-Nov-21	437	5,388.33	Fixed		12.0000				101,5126	
IFB 10011112V	KE000000242	3-Oct-11	18-Sep-21	1,102	11,728.00	Fixed		12.0000				102,6911	
IFB 10011112V	KE000000116	30-Jun-11	15-Sep-21	1,810	27,805.35	Fixed		13.0000				102,0596	
IFB 1001100V	KE000000110	27-Oct-11	10-Oct-20	2,222	27,405.95	Fixed		13.0000				104,1113	
IFB 1001100V	KE000000110	14-Oct-11	10-Oct-20	1,433	26,119.35	Fixed		13.0000				102,8977	
IFB 10011112V	KE000000163	30-Mar-11	18-Mar-21	2,375	51,101.20	Fixed		13.0000				106,0512	
IFB 1001100V	KE000000454	22-Mar-11	12-Mar-20	1,794	36,303.25	Fixed		12.0000				102,5461	
IFB 1001100V	KE000000689	26-Oct-11	8-Oct-21	4,042	46,029.65	Fixed		12.0000				108,7142	
IFB 1001100V	KE000000690	27-Feb-11	18-Feb-20	2,775	14,535.45	Fixed		13.0000				111,6346	
IFB 1001100V	KE000000786	27-Mar-11	17-Mar-20	1,529	41,468.48	Fixed		12.0000	8.9433	110.4958	108.7433	107,0005	64,000,000
IFB 1001100V	KE000000786	27-Mar-11	17-Mar-20	1,529	41,468.48	Fixed		12.0000				107,2798	
IFB 1001100V	KE000000789	26-Oct-11	18-Oct-20	4,018	41,386.45	Fixed		12.0000				107,2798	
IFB 1001100V	KE000000789	19-Nov-11	20-Oct-20	4,678	36,787.20	Fixed		11.9500	11.3181	107.7548	103.9788	103,9787	91,500,000
IFB 1001100V	KE000000789	25-Mar-11	22-Feb-20	4,564	16,839.65	Fixed		12.2000				105,5293	
IFB 1001100V	KE000000564	26-Oct-11	8-Oct-20	5,505	71,038.25	Fixed		12.7500	11.1000	108.6863	104.7769	102,7558	200,000,000
IFB 1002000V	KE000000830	15-Apr-20	2-Apr-29	3,125	36,010.13	Fixed		10.8500	106.8492	107.3462	107.5798	150,000,000	
IFB 1002000V	KE000000863	3-Jul-20	26-Mar-29	2,092	18,275.48	Fixed		10.2000	11.1500	99.4739	98.1549	100,000,000	
IFB 1002011V	KE000000945	26-Jul-20	11-Aug-31	3,398	78,639.08	Fixed		10.9000	11.0500	99.7255	98.1985	101,9226	100,000,000
IFB 1002011V	KE000000945	26-Jul-20	11-Aug-31	3,398	78,639.08	Fixed		10.9000	11.0500	99.8667	98.3277	101,9226	300,000,000
IFB 1002011V	KE000000945	26-Jul-20	11-Aug-31	3,398	78,639.08	Fixed		10.9000	11.0500	99.9097	98.3707	101,9226	100,000,000
IFB 1002011V	KE000000945	26-Jul-20	11-Aug-31	3,398	78,639.08	Fixed		10.9000	10.9055	100.4074	99.9511	101,9226	100,000,000
BONDS SELL/BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION													
FXD 100116V	KE0000009547	25-Feb-15	18-Feb-24	1,398	65,369.00	Fixed		11.3000	8.2087	106.6238	106.0646	103.8004	8,400,000
FXD 100116V	KE0000009547	25-Feb-15	18-Feb-24	1,398	65,369.00	Fixed		11.3000	8.3000	106.3492	105.7952	103.8004	5,000,000
FXD 1001100V	KE000000865	30-Jul-11	15-Sep-21	1,810	19,466.05	Fixed		13.0000	12.8000	106.4184	105.7483	103.8521	100,000,000
FXD 1001100V	KE000000110	27-Oct-11	7-Jun-22	787	32,								

KEPSON INVESTMENT CONSULTANTS

Kenya Bank Fixed Medium Term Note

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