



BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

July 23, 2020
Total Value Traded (KES)

Issue No.	ISIN CODE	Issue Date	Maturity Date	Days to Maturity	Outstanding Value in millions	Coupon Rate	Traded Yield (%)	Dirty Price (%)	Clean Price (%)	Previous Price (%)	Value Traded (KES)
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS ABOVE KES 50 MILLION											
TWO YEAR BONDS											
FKD100195V	KE50000093Z	28-Jan-15	25-Jan-17	198	31,120.65	Fixed	10.7510				101.3540
FIVE YEAR BONDS											
FKD100215V	KE50000030M	30-Mar-15	29-Feb-20	193	36,673.84	Fixed	13.0200				101.6187
FKD100216V	KE50000045M	25-Apr-15	18-Apr-21	270	19,544.20	Fixed	14.3340				104.2425
FKD100217V	KE50000010V	25-Apr-15	19-Jul-21	361	24,395.20	Fixed	11.0500				104.0741
FKD100218V	KE50000046M	26-May-15	20-Sep-21	424	23,601.05	Fixed	11.1100				109.7260
FKD100219V	KE50000074M	20-Aug-15	20-Aug-22	760	29,599.15	Fixed	12.8500				101.5624
FKD100220V	KE50000076M	23-Oct-15	17-Oct-22	478	20,712.50	Fixed	12.0100				111.2900
FKD100215V	KE50000001H	28-Mar-15	20-Mar-21	479	30,795.05	Fixed	12.2900				100.9036
FKD100216V	KE50000056V	24-Sep-15	18-Feb-24	1,306	66,369.50	Fixed	11.3040				101.5714
FKD100218V	KE50000010M	13-Mar-15	8-May-24	1,383	36,401.40	Fixed	10.8720	9.3600	108.8911	108.7147	94.1844
FKD100219V	KE50000010M	16-Oct-15	8-Oct-21	1,900	55,012.60	Fixed	11.6500				98.6860
FKD100220V	KE50000094V	11-May-20	5-May-21	1,547	20,771.77	Fixed	11.6500				101.3540
TEN YEAR BONDS											
FKD100210V	KE10000019M	14-Nov-10	15-Oct-20	46	13,347.50	Fixed	9.3070				91.5178
FKD100210V	KE10000019M	25-Apr-11	15-Jun-22	490	36,473.20	Fixed	12.2500				104.8118
FKD100210V	KE10000081V	14-Jul-11	18-Jun-21	1,061	38,448.20	Fixed	12.1780				106.7278
FKD100214V	KE10000088M	25-Mar-15	15-Apr-24	1,271	36,852.15	Fixed	14.1500				105.2450
FKD100210V	KE10000032V	29-Aug-10	17-Aug-20	2,216	18,108.45	Fixed	10.0700				110.7120
FKD100210V	KE10000012V	31-Jul-11	19-Jul-21	3,078	36,174.40	Fixed	12.8600				105.0070
FKD100210V	KE10000076V	27-Aug-11	14-Aug-21	2,344	40,589.60	Fixed	12.6980				101.0270
FKD100210V	KE10000001H	11-Oct-11	4-Oct-21	3,056	35,307.10	Fixed	12.9000				105.0070
FKD100210V	KE10000063V	25-Feb-11	12-Feb-21	3,136	52,044.00	Fixed	12.4380				104.4941
FKD100210V	KE10000087V	16-Jul-11	3-Apr-21	3,175	41,300.00	Fixed	12.3000				102.9110
FKD100210V	KE10000048V	19-Aug-11	6-Apr-21	3,301	45,005.00	Fixed	11.5120				95.8824
FKD100210V	KE10000055V	25-Nov-11	12-Nov-21	3,399	69,222.41	Fixed	12.2900				103.0291
FIFTEEN YEAR BONDS											
FKD100201V	KE10000014M	26-Aug-02	7-Mar-22	591	3,454.60	Fixed	14.5000				106.8111
FKD100201V	KE10000018M	26-Aug-02	6-Mar-22	603	3,614.60	Fixed	13.0000				101.1111
FKD100201V	KE10000019M	26-Aug-02	7-Mar-22	617	36,168.10	Fixed	14.5000				106.8956
FKD100201V	KE10000020M	26-Aug-02	6-Mar-22	629	36,793.60	Fixed	13.0000				101.1111
FKD100201V	KE10000021M	26-Aug-02	7-Oct-24	1,537	31,852.20	Fixed	14.5000				104.6600
FKD100201V	KE10000022M	26-Aug-02	6-Mar-22	1,551	32,477.60	Fixed	13.0000				101.1111
FKD100201V	KE10000015M	26-Aug-02	8-Sep-24	1,584	13,613.10	Fixed	14.0000				104.8973
FKD100201V	KE10000023M	26-Aug-02	6-Sep-22	1,601	48,107.20	Fixed	11.0000				104.0000
FKD100201V	KE10000024M	26-Aug-02	7-Feb-24	2,250	42,136.45	Fixed	11.2500				99.221
FKD100201V	KE10000025M	26-Aug-02	10-Aug-21	2,818	39,430.00	Fixed	12.0000				104.4941
FKD100201V	KE10000026M	26-Aug-02	6-Feb-22	4,473	49,471.00	Fixed	12.4500				105.2017
FKD100201V	KE10000027M	22-Oct-11	5-Oct-21	4,800	20,948.20	Fixed	12.2500				104.8000
FKD100201V	KE10000028M	26-Aug-02	10-Jul-24	4,818	30,364.00	Fixed	12.6250				104.3513
FKD100201V	KE10000015M	13-Mar-11	24-Apr-24	5,033	42,447.40	Fixed	12.7480	14.1700	106.2013	103.6473	100.0000
FKD100201V	KE10000019M	15-Jul-11	23-Jul-24	5,170	49,602.50	Fixed	12.6000				104.7700
FKD100201V	KE10000071M	25-Feb-02	5-Feb-25	5,310	5,191.25	Fixed	12.7560	12.3000	108.2863	103.0287	101.0254
TWENTY YEAR BONDS											
FKD100202V	KE10000014M	30-Jun-02	5-Jun-21	2,874	36,145.10	Fixed	13.7500				100.8818
FKD100202V	KE10000017M	30-Jun-02	5-May-21	3,326	4,360.80	Fixed	12.0000				87.9583
FKD100202V	KE10000029M	26-Aug-02	1-Mar-21	4,486	44,401.00	Fixed	13.0000				104.2454
FKD100202V	KE10000043M	26-Aug-02	1-Sep-26	5,884	12,781.20	Fixed	14.0000				104.1275
FKD100202V	KE10000032M	26-Aug-02	1-Mar-21	6,400	31,487.20	Fixed	13.0000				102.4466
FKD100202V	KE10000049M	30-Jul-11	5-Jul-26	6,556	16,646.60	Fixed	13.2000				101.9773
FKD100202V	KE10000094M	15-Apr-11	21-Mar-21	8,475	23,550.00	Fixed	12.4700				99.2171
TWENTY FIVE YEAR BONDS											
FKD100205V	KE10000038M	26-Jul-11	28-Mar-21	5,402	20,100.50	Fixed	11.2500				91.2611
FKD100205V	KE10000046M	25-Apr-11	25-May-21	8,341	43,224.05	Fixed	13.4000	12.8500	104.3956	103.4284	105.8406
FKD100205V	KE10000049M	25-Apr-11	25-May-21	8,341	43,224.05	Fixed	13.4000	12.9000	104.7008	103.6296	105.9408
THIRTY YEAR BONDS											
SDB100130V	KE10000013M	28-Feb-11	21-Jan-11	7,487	28,144.10	Fixed	12.0000				92.8418
INFRASTRUCTURE BONDS											
IFB1000012V	KE40000013M	23-Feb-08	8-Feb-21	200	7,869.37	Fixed	12.5000				104.1666
IFB1000012V	KE40000013M	23-Feb-08	8-Feb-21	487	5,388.31	Fixed	12.0000				101.5748
IFB100112V	KE40000024M	3-Oct-09	18-Sep-21	1,190	11,738.20	Fixed	12.0000				107.8921
IFB100112V	KE40000018M	30-Jul-11	18-Sep-21	1,800	27,465.00	Fixed	12.0000				104.1275
IFB100112V	KE40000010M	27-Oct-11	13-Oct-26	2,272	27,465.00	Fixed	11.0000				104.0173
IFB100100V	KE40000010M	14-Oct-11	10-Oct-24	1,800	25,119.00	Fixed	11.0000				101.8027
IFB100112V	KE40000063M	30-Mar-11	15-Mar-27	2,426	51,182.20	Fixed	11.0000				101.5266
IFB100100V	KE40000064M	23-Mar-11	12-Mar-21	1,794	36,303.00	Fixed	12.0000				101.0000
IFB100119V	KE40000069M	24-Jul-11	8-Oct-21	4,092	46,028.60	Fixed	12.0000				106.4674
IFB100112V	KE40000068M	27-Feb-11	18-Mar-24	1,579	16,130.40	Fixed	12.0000				107.1420
IFB100107V	KE40000078M	27-Mar-11	18-Mar-24	4,584	41,184.60	Fixed	12.0000				111.6788
IFB100100V	KE40000019M	19-Nov-11	25-Oct-38	6,668	36,707.20	Fixed	11.9000				103.4548
IFB100100V	KE40000019M	19-Nov-11	22-Feb-44	8,814	16,828.00	Fixed	12.2000				106.2450
IFB100100V	KE40000064M	26-Oct-11	6-Oct-26	5,808	71,028.40	Fixed	11.7500				108.1000
IFB100200V	KE40000040M	15-Apr-20	2-Apr-29	1,175	36,010.13	Fixed	10.8500	10.4877	104.6285	101.5881	102.2862
IFB100200V	KE40000040M	15-Apr-20	2-Apr-29	1,175	36,010.13	Fixed	10.8500	10.4896	102.0682	102.0521	102.2862
IFB100200V	KE40000040M	15-Apr-20	2-Apr-29	1,175	36,010.13	Fixed	10.8500	10.4900	105.0687	102.0521	102.2862
IFB100200V	KE40000063M	3-Jul-20	2-May-28	1,132	19,275.46	Fixed	10.2000	9.9300	102.2813	100.8242	101.9961
IFB100200V	KE40000063M	3-Jul-20	2-May-28	461	881.76	Fixed	10.0000	10.0000	103.7100	103.0000	101.0000
BONDS SELL/BUY BACK TRANSACTIONS											
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION											
FKD100090V	KE10000014M	26-Aug-02	13-Mar-21	363	34,789.80	Fixed	12.9000	9.9500	119.2847	105.7746	107.9076
FKD100092V	KE10000014M	30-Jun-02	3-Jun-20	2,874	36,145.10	Fixed	13.7500	11.8000	112.8399	111.4413	108.8818
FKD100092V	KE10000018M	26-Aug-02	6-Mar-22	617	43,224.05	Fixed	13.4000	13.1900	109.2784	102.2322	105.9408
FKD100094V	KE10000047M	25-Feb-11	18-Feb-24	1,306	65,849.00	Fixed	11.3040	11.1400	106.1103	106.6821	103.8114
FKD10018V	KE10000054V	25-Feb-11	18-Feb-24	1,306	65,309.00	Fixed	11.3040	10.3130	107.5490	102.8998	103.8114
FKD10018V	KE10000063M	25-Feb-11	12-Feb-21	3,138	55,044.00	Fixed	12.4380	11.5900	114.1031	106.9078	104.9051
FKD10018V	KE10000063M	25-Feb-11	12-Feb-21	3,138	55,044.00	Fixed	12.4380	10.9000	113.3694	106.2459	104.9541
FKD10018V	KE10000068M	29-Apr-11	10-Apr-21	2,818	39,076.00	Fixed	12.0000	10.7000	109.2038	106.2038	104.9541
FKD10016V	KE10000010V	25-Apr-11	19-Jul-21	361	24,395.20	Fixed	11.0500	10.6278	106.1558	106.0241	111.0000
FKD10016V	KE10000069M	24-Sep-15	8-Oct-21	5,000	60,593.60	Fixed	13.0000	11.6250	107.9543	106.4674	101.0000
IFB100107V	KE40000078M	27-Mar-11	18-Mar-24	1,579	41,184.60	Fixed	12.0000	10.8000	107.8665	106.8004	107.1420
IFB100100V	KE40000019M	19-Nov-11	25-Oct-38	6,668	36,707.20	Fixed	11.9000	10.8000	106.1775	107.0701	102.4548
IFB100100V	KE40000064M	26-Oct-11	6-Oct-26	5,808	71,028.40	Fixed	11.7500	10.70			