



securities exchange

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

August 14, 2020

ISIN CODE	Issue Date	Maturity Date	Days to Maturity	Outstanding Value in millions	Coupon Rate	Traded Yield (%)	Dirty Price (%)	Clean Price (%)	Previous Price (%)	Total Value Traded (Ksh)
<b>GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS ABOVE KES 50 MILLION</b>										
<b>TWO YEAR BONDS</b>										
FND 100192V	KE500000932	28-Jan-19	25-Jan-21	164	31.100.85	Fixed	10.7010			101.8951
<b>FIVE YEAR BONDS</b>										
FND 100193V	KE500000934	30-Nov-15	29-Nov-20	193	36.873.84	Fixed	13.0208			101.6187
FND 100194V	KE500000948	25-Apr-18	18-Apr-21	248	19.844.20	Fixed	14.3340			104.2424
FND 100195V	KE500000957	25-Jul-18	19-Jul-21	208	24.395.20	Fixed	11.0900			106.1968
FND 100196V	KE500000946	26-Nov-18	20-Nov-21	609	23.601.05	Fixed	11.1100			109.1260
FND 100197V	KE500000938	20-Aug-11	20-Aug-22	739	29.599.15	Fixed	12.8500			107.2766
FND 100198V	KE500000784	23-Oct-11	17-Oct-20	794	29.712.50	Fixed	13.0100			111.9000
FND 100199V	KE500000918	28-Mar-11	20-Mar-21	669	30.795.05	Fixed	12.2900			108.4477
FND 100200V	KE500000947	25-Feb-18	18-Feb-21	1,284	66.390.50	Fixed	13.3000	108.0315	103.1960	1,200,000.00
FND 100201V	KE500000994	25-Feb-18	18-Feb-21	1,284	66.390.50	Fixed	10.1800	108.5987	103.2542	1,000,000.00
FND 100202V	KE500000786	19-Mar-11	8-Mar-21	1,581	36.201.40	Fixed	10.8700			104.7127
FND 100203V	KE500000786	16-Nov-11	9-Nov-21	1,579	65.672.40	Fixed	11.8900			106.0656
FND 100204V	KE500000947	11-Mar-20	5-Mar-21	1,725	30.121.88	Fixed	11.6970	108.0248	104.8898	104,3296
<b>TEN YEAR BONDS</b>										
FND 100210V	KE500000986	1-Nov-10	19-Oct-20	66	33.387.00	Fixed	8.3020			100.9728
FND 100211V	KE500000958	25-Jul-11	19-Jul-21	699	38.271.20	Fixed	10.2700			106.8118
FND 100212V	KE500000937	1-Jul-15	19-Jul-21	1,039	39.248.20	Fixed	12.3710			106.2424
FND 100213V	KE500000880	25-Mar-11	19-Mar-21	1,489	36.802.15	Fixed	12.1900			109.1400
FND 100214V	KE500000932	29-Apr-15	17-Apr-21	2,194	18.306.45	Fixed	10.0300			109.1260
FND 100215V	KE500000787	31-Jul-11	19-Jul-21	3,079	36.174.40	Fixed	12.9600			102.9070
FND 100216V	KE500000963	27-Aug-18	19-Aug-21	2,802	49.004.00	Fixed	12.6900			109.0070
FND 100217V	KE500000918	17-Feb-11	4-Oct-21	3,034	54.034.40	Fixed	12.5400			109.3048
FND 100218V	KE500000963	26-Jul-11	19-Feb-21	3,304	50.044.00	Fixed	12.4100			109.8074
FND 100219V	KE500000887	15-Apr-11	7-Apr-21	3,153	51.302.00	Fixed	12.3000			104.9151
FND 100220V	KE500000874	19-Apr-11	8-Apr-21	3,279	49.004.00	Fixed	11.1100			108.8811
FND 100221V	KE500000948	29-Nov-18	12-Nov-21	3,377	69.222.41	Fixed	12.2800			104.3111
<b>FIFTEEN YEAR BONDS</b>										
FND 100222V	KE500000945	26-Mar-21	7-Mar-21	570	3.854.60	Fixed	14.5000			109.9496
FND 100223V	KE500000932	25-Jul-11	8-Jun-21	913	32.682.00	Fixed	11.5000			107.8811
FND 100224V	KE500000938	26-Jul-11	7-Feb-21	891	38.568.36	Fixed	12.2000			109.5588
FND 100225V	KE500000948	31-Mar-20	31-Mar-21	941	34.789.80	Fixed	12.0000			107.9000
FND 100226V	KE500000938	26-Jul-11	8-Oct-21	1,115	31.866.00	Fixed	12.2000			107.8127
FND 100227V	KE500000938	24-Mar-11	13-Mar-21	1,689	27.690.50	Fixed	12.2000			107.2820
FND 100228V	KE500000938	26-Jul-11	8-Oct-21	1,692	31.813.00	Fixed	12.2000			113.1130
FND 100229V	KE500000937	26-Jul-11	8-Oct-21	2,079	48.807.10	Fixed	11.0000			100.8656
FND 100230V	KE500000930	26-Jul-11	7-Feb-21	2,770	42.138.40	Fixed	11.2000			99.2221
FND 100231V	KE500000985	29-Apr-18	8-Apr-21	2,786	39.078.00	Fixed	12.0000			106.4945
FND 100232V	KE500000912	28-Mar-11	9-May-21	4,841	49.254.800	Fixed	12.8500			106.3002
FND 100233V	KE500000927	22-Oct-10	8-Oct-21	4,798	29.644.200	Fixed	12.2000			106.8900
FND 100234V	KE500000930	28-Mar-11	8-Jun-21	4,886	80.000.00	Fixed	12.8570			104.9524
FND 100235V	KE500000938	13-Jul-11	8-Jun-21	5,001	49.127.40	Fixed	12.1500	107.1325	103.8091	104,3000
FND 100236V	KE500000938	20-Jul-10	20-Jul-21	5,079	50.552.20	Fixed	12.3400			101.6900
FND 100237V	KE500000728	23-Feb-20	3-Feb-21	5,388	5.191.25	Fixed	12.7500			104.4196
<b>TWENTY YEAR BOND</b>										
FND 100238V	KE500000940	30-Jun-10	5-Jan-21	2,802	36.165.10	Fixed	13.7000			106.8018
FND 100239V	KE500000927	30-Mar-11	8-May-21	3,818	43.900.40	Fixed	12.0000			87.1600
FND 100240V	KE500000949	26-Nov-17	1-Feb-21	4,462	44.981.00	Fixed	12.0000			102.5474
FND 100241V	KE500000944	26-Nov-18	8-Mar-21	3,862	15.701.20	Fixed	12.0000			109.1120
FND 100242V	KE500000932	26-Jul-11	1-Mar-21	4,408	31.887.70	Fixed	13.2000			102.4468
FND 100243V	KE500000944	15-Apr-18	21-Mar-21	4,404	15.666.00	Fixed	12.8000	103.2001	102.5564	100,000.00
FND 100244V	KE500000984	15-Apr-18	21-Mar-21	8,793	23.850.05	Fixed	12.8720			104.1120
<b>TWENTY FIVE YEAR BOND</b>										
FND 100245V	KE500000989	28-Jun-10	28-May-21	5,400	20.192.00	Fixed	11.2500	84.4157	82.9613	81,2811
FND 100246V	KE500000949	25-Jun-11	25-May-21	8,119	43.224.05	Fixed	13.4000			105.1440
<b>THIRTY YEAR BOND</b>										
SHR 100130V	KE500000938	28-Feb-11	21-Jan-21	7,468	28.144.20	Fixed	12.0000			95.8418
<b>INFRASTRUCTURE BONDS</b>										
IFB 1000812V	KE500000936	23-Feb-20	8-Feb-21	178	7.869.27	Fixed	12.5000			104.1666
IFB 1000822V	KE500000924	7-Oct-20	22-Nov-21	465	5.388.21	Fixed	12.0000			101.5128
IFB 1001127V	KE500000942	3-Jul-11	18-Sep-21	3,818	11.726.80	Fixed	12.0000			107.8811
IFB 1001142V	KE500000930	30-Sep-11	19-Sep-21	1,459	27.603.25	Fixed	11.0000			103.1900
IFB 1001147V	KE500000930	27-Oct-11	12-Oct-21	2,220	27.469.95	Fixed	11.0000			104.0113
IFB 1001157V	KE500000930	14-Nov-11	2-Oct-21	1,471	29.119.20	Fixed	12.0000			106.8927
IFB 1001162V	KE500000983	30-Mar-11	19-Mar-21	2,404	51.182.20	Fixed	11.0000			102.8026
IFB 1001167V	KE500000944	27-Apr-11	12-May-21	1,702	34.303.40	Fixed	12.0000			111.6284
IFB 1001172V	KE500000949	24-Oct-11	4-Oct-21	4,070	46.039.60	Fixed	12.0000			108.4827
IFB 1001177V	KE500000949	24-Oct-11	4-Oct-21	3,304	44.838.40	Fixed	12.0000			106.8416
IFB 1001182V	KE500000788	27-Feb-11	18-Feb-21	1,487	41.449.48	Fixed	12.5000			109.8418
IFB 1001187V	KE500000989	29-Jun-11	19-Jun-21	4,630	41.184.80	Fixed	13.0000			105.0768
IFB 1001192V	KE500000939	19-Nov-18	25-Oct-21	6,648	36.707.20	Fixed	11.2000			104.6728
IFB 1001197V	KE500000930	25-Oct-11	22-Feb-21	8,892	16.809.00	Fixed	12.2000			108.2463
IFB 1001202V	KE500000944	26-Oct-11	8-Oct-21	5,003	71.000.00	Fixed	13.7500			103.9078
IFB 100209V	KE500000840	15-Apr-21	7-Apr-21	3,153	38.010.11	Fixed	10.8500			100.0832
IFB 100209V	KE500000851	3-Jul-11	25-May-21	2,160	19.275.46	Fixed	10.2000			101.3073
MAB 20017V	KE500000710	11-Sep-11	7-Sep-20	74	891.28	Fixed	10.0000	100.0000	100.0000	84,4054
<b>BONDS SELL/BUY BACK TRANSACTIONS</b>										
<b>GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION</b>										
FND 100192V	KE500000932	28-Jan-19	25-Jan-21	164	31.100.85	Fixed	10.7010	7.0000	102.1348	301.0598
FND 100193V	KE500000934	30-Nov-15	29-Nov-20	193	36.873.84	Fixed	12.8200	105.2481	103.0623	101.8951
FND 100194V	KE500000948	25-Apr-18	18-Apr-21	4,896	80.000.00	Fixed	12.8200	105.2481	103.0623	104.2424
FND 100195V	KE500000957	25-Jul-18	19-Jul-21	3,818	54.058.40	Fixed	10.6000	115.1698	110.0821	106.5474
FND 100196V	KE500000946	26-Nov-18	20-Nov-21	6,534	15.869.00	Fixed	11.2000	103.3300	106.8209	106.1772
FND 100197V	KE500000938	20-Aug-11	20-Aug-22	6,534	15.869.00	Fixed	12.0000	103.3300	106.8209	103.0304
FND 100198V	KE500000946	26-Nov-18	20-Nov-21	6,534	15.869.00	Fixed	12.0000	103.3300	106.8209	4,800.000
FND 100199V	KE500000938	20-Aug-11	20-Aug-22	6,534	15.869.00	Fixed	12.0000	103.3300	106.8209	3,050.000
FND 100200V	KE500000946	26-Nov-18	20-Nov-21	6,534	15.869.00	Fixed	12.0000	103.3300	106.8209	100.000
FND 100201V	KE500000946	26-Nov-18	20-Nov-21	6,534	15.869.00	Fixed	12.0000	103.3300	106.8209	2,000.000
FND 100202V	KE500000946	26-Nov-18	20-Nov-21	6,534	15.869.00	Fixed	12.0000	103.3300	106.8209	104.3111
FND 100203V	KE500000946	26-Nov-18	20-Nov-21	6,534	15.869.00	Fixed	12.0000	103.3300	106.8209	2,000.000
FND 100204V	KE500000946	26-Nov-18	20-Nov-21	6,534	15.869.00	Fixed	12.0000	103.3300	106.8209	104.3111
FND 100205V	KE500000946	26-Nov-18	20-Nov-21	6,534	15.869.00	Fixed	12.0000	103.3300	106.8209	104.3111
FND 100206V	KE500000946	26-Nov-18	20-Nov-21	6,534	15.869.00	Fixed	12.0000	103.3300	106.8209	104.3111
FND 100207V	KE500000946	26-Nov-18	20-Nov-21	6,534	15.869.00	Fixed	12.0000	103.3300	106.8209	104.3111
FND 100208V	KE500000946	26-Nov-18	20-Nov-21	6,534	15.869.00	Fixed	12.0000	103.3300	106.8209	104.3111</