

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE												April 22, 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 (KES)
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS ABOVE KES 50 MILLION												
TWO YEAR BONDS												
FXD 12010101	KE000000932	28-Jan-19	28-Jan-21	278	31,120.85	Fixed	10.7610				101.9542	
FIVE YEAR BONDS												
FXD 12010101	KE000000942	28-Jan-19	28-Jan-24	61	30,999.04	Fixed	13.1930				102.8845	
FXD 12010101	KE000000904	30-Nov-15	30-Nov-20	215	30,873.85	Fixed	13.8300				102.7819	
FXD 12010101	KE000000948	28-Jan-19	18-Feb-21	362	10,248.20	Fixed	14.2480	10.4000	103.7049	103.6261	103.5416	90,000,000
FXD 12010101	KE000000102	28-Jan-19	18-Jul-21	63	24,395.30	Fixed	16.0800				105.1272	
FXD 12010101	KE000000936	26-Sep-18	26-Sep-21	1,111	23,051.05	Fixed	13.1120	10.0000	105.0771	103.8894	104.2095	100,000,000
FXD 12010101	KE000000154	28-Jan-19	28-Jan-22	899	20,099.15	Fixed	12.6500				104.0164	
FXD 12010101	KE000000764	23-Oct-17	17-Oct-22	588	20,712.10	Fixed	12.6170				111.2803	
FXD 12010101	KE000000816	26-Mar-18	30-Mar-21	1,082	20,709.50	Fixed	12.2000	10.8000	104.6064	103.6467	104.8000	100,000,000
FXD 12010101	KE000000947	25-Feb-18	18-Feb-24	1,388	60,369.50	Fixed	11.3600	11.3000	101.7738	98.8798	100.6890	200,000,000
FXD 12010101	KE000000706	13-Mar-18	8-Feb-24	1,475	26,051.36	Fixed	10.6740				98.1562	
FXD 12010101	KE000000706	16-Oct-17	5-Dec-21	1,692	26,465.81	Fixed	11.4800				102.0880	
TEN YEAR BONDS												
FXD 12010101	KE000000198	1-Nov-10	15-Oct-20	190	33,387.90	Fixed	9.3070	9.2000	100.1008	100.0495	99.0749	150,000,000
FXD 12010101	KE000000938	26-Jun-19	19-Jun-24	789	36,673.70	Fixed	16.7500				105.0680	
FXD 12010101	KE000000932	1-Jul-19	18-Jun-21	1,120	30,448.20	Fixed	16.3710				104.8990	
FXD 12010101	KE000000880	25-Mar-15	15-Jan-24	1,383	30,852.15	Fixed	14.1800				103.5330	
FXD 12010101	KE000000926	29-Aug-18	17-Aug-20	2,208	18,309.45	Fixed	15.0300				116.7242	
FXD 12010101	KE000000782	31-Jul-17	18-Jul-22	3,079	30,174.40	Fixed	10.9800				106.8022	
FXD 12010101	KE000000976	27-Aug-18	14-Aug-20	1,036	40,884.60	Fixed	12.6800				103.0270	
FXD 12010101	KE000000816	17-Oct-18	15-Oct-20	1,188	30,702.15	Fixed	10.2900				105.2345	
FXD 12010101	KE000000963	25-Feb-19	12-Feb-20	1,219	50,044.00	Fixed	12.1300				101.4959	
FXD 12010101	KE000000877	15-Apr-19	2-Apr-20	1,367	11,520.00	Fixed	12.3000				104.6072	
FXD 12010101	KE000000847	19-Aug-19	8-Aug-20	1,383	41,003.01	Fixed	11.6170				95.0242	
FXD 12010101	KE000000959	25-Nov-19	12-Nov-21	1,491	36,126.41	Fixed	12.2800				100.2880	
FIFTEEN YEAR BONDS												
FXD 12010101	KE000000145	20-Mar-07	7-Mar-22	881	1,053.60	Fixed	14.3000				107.7395	
FXD 12010101	KE000000130	29-Jan-07	6-Jun-22	775	32,490.00	Fixed	13.0000				106.8200	
FXD 12010101	KE000000180	26-Nov-12	1-Nov-22	989	34,468.10	Fixed	14.0000				104.6261	
FXD 12010101	KE000000148	26-Nov-12	1-Nov-22	1,088	30,709.80	Fixed	14.0000				104.6156	
FXD 12010101	KE000000148	20-Oct-08	7-Oct-24	1,629	11,852.45	Fixed	14.5000				110.2096	
FXD 12010101	KE000000158	29-Apr-11	8-Dec-24	2,094	14,513.10	Fixed	9.0000				90.3696	
FXD 12010101	KE000000875	25-Sep-12	18-Sep-22	2,699	40,927.10	Fixed	10.0000				97.9817	
FXD 12010101	KE000000720	25-Feb-13	7-Feb-24	2,847	45,138.45	Fixed	11.2000				97.9817	
FXD 12010101	KE000000388	29-Apr-11	10-Aug-20	2,210	38,676.00	Fixed	14.0000				100.7865	
FXD 12010101	KE000000816	29-Mar-18	18-Mar-21	1,277	49,554.80	Fixed	12.4750	105.8249	100.6867		75,000,000	
FXD 12010101	KE000000875	22-Oct-18	1-Oct-21	1,512	29,564.00	Fixed	12.7000				100.9270	
FXD 12010101	KE000000816	20-Jun-19	5-Jun-20	1,030	30,460.00	Fixed	10.2000				102.2026	
FXD 12010101	KE000000154	13-Mar-18	31-Apr-18	1,115	44,447.30	Fixed	12.7340				100.3010	
FXD 12010101	KE000000128	25-Jul-19	1-Jul-24	5,192	60,652.81	Fixed	12.3400				97.6773	
FXD 12010101	KE000000718	25-Feb-20	5-Feb-31	1,492	1,191.25	Fixed	12.7500				101.0254	
TWENTY YEAR BONDS												
FXD 12010201	KE000000140	30-Jun-08	5-Jun-28	2,866	38,146.10	Fixed	13.7500				108.8818	
FXD 12010101	KE000000178	30-Mar-11	8-Jun-21	4,020	1,360.80	Fixed	14.0000				98.1314	
FXD 12010201	KE000000184	26-Nov-12	1-Nov-22	4,578	44,451.40	Fixed	14.0000				100.1723	
FXD 12010201	KE000000843	26-Sep-15	1-Sep-20	1,875	12,781.20	Fixed	14.0000				106.7125	
FXD 12010201	KE000000820	26-Mar-18	1-Mar-19	8,567	11,487.70	Fixed	10.3000				95.0194	
FXD 12010201	KE000000862	30-Jul-18	5-Jul-20	1,648	15,448.68	Fixed	13.2000				101.1583	
FXD 12010101	KE000000954	15-Apr-19	21-Mar-20	8,967	21,600.00	Fixed	12.0750				102.1469	
TWENTY FIVE YEAR BONDS												
FXD 12010201	KE000000208	28-Jun-18	28-Mar-28	5,514	20,120.50	Fixed	11.2000				97.2611	
FXD 12010201	KE000000848	25-Jun-18	25-Mar-21	8,431	43,224.05	Fixed	13.6500	12.6500	102.6584	98.2050	97.8814	100,000,000
FXD 12010201	KE000000849	25-Jun-18	25-May-21	8,431	43,224.05	Fixed	13.6000	13.6250	102.6888	98.3776	97.8814	200,000,000
THIRTY YEAR BONDS												
FXD 12010101	KE000000215	28-Feb-11	21-Jan-31	7,579	28,144.70	Fixed	12.0000				92.8132	
INFRASTRUCTURE BONDS												
IFB 12000101	KE000000106	23-Feb-09	8-Feb-21	769	7,888.37	Fixed	12.8000				104.1886	
IFB 12000101	KE000000304	7-Dec-09	22-Nov-21	579	6,388.31	Fixed	12.0000				101.0126	
IFB 12010101	KE000000242	3-Oct-11	18-Sep-21	1,249	11,735.30	Fixed	12.0000				107.8012	
IFB 12010101	KE000000100	30-Sep-11	18-Sep-21	1,879	27,401.40	Fixed	10.7000	101.7205	100.8199		400,000,000	
IFB 12010101	KE000000100	27-Oct-14	12-Oct-20	2,361	27,485.68	Fixed	11.0000				107.2619	
IFB 12010101	KE000000100	16-Oct-15	8-Oct-18	1,886	24,113.10	Fixed	11.0000				106.1226	
IFB 12010101	KE000000353	30-Mar-15	18-Mar-27	2,118	51,102.20	Fixed	11.0000				100.5020	
IFB 12010101	KE000000854	23-Mar-15	13-Mar-27	1,746	30,301.20	Fixed	11.2000	109.0605	103.7084		221,000,000	
IFB 12010101	KE000000859	24-Oct-16	8-Oct-17	4,134	46,023.85	Fixed	12.0000				99.9992	
IFB 12010101	KE000000850	27-Feb-17	18-Feb-20	3,218	14,138.40	Fixed	12.0000				111.6234	
IFB 12010101	KE000000788	27-Feb-17	18-Nov-24	1,671	41,449.48	Fixed	12.0000	8.4000	114.4607	108.1430	100.0264	126,000,000
IFB 12010101	KE000000820	29-Jun-18	18-Jun-21	6,686	41,184.48	Fixed	11.0000				107.2196	
IFB 12010101	KE000000910	16-Nov-18	25-Oct-19	8,780	36,787.30	Fixed	11.9000				97.8173	
IFB 12010101	KE000000700	25-Mar-19	25-Feb-24	8,736	10,633.68	Fixed	10.0000				102.4658	
IFB 12010101	KE000000844	26-Oct-19	8-Oct-20	5,687	71,028.46	Fixed	11.7500				97.2096	
IFB 12020101	KE000000840	16-Apr-20	2-Apr-20	1,247	39,010.13	Fixed	10.8000				95.8541	
IFB 12020101	KE000000720	11-Sep-19	7-Sep-20	138	891.35	Fixed	10.0000	10.0000	102.1800	100.0000	100.0000	1,697,417
BONDS SELL/BUY BACK TRANSACTIONS												
FXD 12010101	KE000000215	28-Feb-11	21-Jan-31	7,579	28,144.70	Fixed	12.0000				92.8132	
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION												
FXD 12010101	KE000000848	25-Jun-18	25-Mar-21	8,431	43,224.05	Fixed	13.6500	13.2000	105.8078	101.2405	97.8814	10,000,000
FXD 12010101	KE000000847	25-Jun-18	18-Feb-21	1,388	60,369.50	Fixed	11.3600	10.3000	104.7261	102.8030	100.6890	100,000,000
FXD 12010101	KE000000847	25-Jun-18	18-Feb-21	1,388	60,369.50	Fixed	11.3600	10.2700	104.8054	103.1842	100.6890	100,000,000
FXD 12010101	KE000000877	15-Apr-19	2-Apr-20	1,367	11,520.00	Fixed	12.3000	10.0000	105.0771	103.8894	104.2095	100,000,000
FXD 12010101	KE000000816	30-Sep-18	18-Sep-20	1,872	27,623.10	Fixed	11.0000	11.8000	98.7000	97.7934	95.0662	10,000,000
FXD 12010101	KE000000130	30-Sep-19	18-Sep-20	1,872	27,623.10	Fixed	11.0000	10.3000	102.8641	101.8575	95.0662	1,000,000
FXD 12010101	KE000000788	27-Nov-17	18-Nov-24	1,671	41,449.48	Fixed	12.0000	8.4000	114.4607	108.1430	100.0264	600,000
FXD 12020101	KE000000816	15-Apr-20	2-Apr-20	1,247	39,010.13	Fixed	10.8000	10.8300	100.1607	100.0744	95.8541	800,000
FXD 12020101	KE000000816	15-Apr-20	2-Apr-20	1,247	39,010.13	Fixed	10.8000	10.7700	100.0560	100.0000	95.8541	8,000,000
FXD 12020101	KE000000840	15-Apr-20	2-Apr-20	1,247	39,010.13	Fixed	10.8000	10.7200	100.0560	100.0000	95.8541	8,000,000
FXD 12020101	KE000000840	15-Apr-20	2-Apr-20	1,247	39,010.13	Fixed	10.8000	10.6800	100.0560	100.0000	95.8541	8,000,000
FXD 12020101	KE000000840	15-Apr-20	2-Apr-20	1,247	39,010.13	Fixed	10.8000	10.6800	100.0560	100.0000	95.8541	8,000,000
FXD 12020101	KE000000840	15-Apr-20	2-Apr-20	1,247	39,010.13	Fixed	10.8000	10.6800	100.0560	100.0000	95.8541	8,000,000
FXD 12020101	KE000000840	15-Apr-20	2-Apr-20	1,247	39,010.13	Fixed	10.8000	10.6800	100.0560	100.0000	95.8541	8,000,000
FXD 12020101	KE000000840	15-Apr-20	2-Apr-20	1,247	39,010.13	Fixed	10.8000	10.6800	100.0560	100.0000	95.8541	8,000,000
FXD 12020101	KE000000840	15-Apr-20	2-Apr-20	1,247	39,010.13	Fixed	10.8000	10.6800	100.0560	100.0000	95.8541	8,000,000
FXD 12020101	KE000000840	15-Apr-20	2-Apr-20	1,247	39,010.13	Fixed	10.8000	10.6800	100.0560	100.0000	95.8541	8,000,000
FXD 12020101	KE000000840	15-Apr-20	2-Apr-20	1,247	39,010.13	Fixed	10.8000					