

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE													April 30, 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													April 30, 2020
TWO YEAR BONDS													
F50 10010010	KE000000932	28-Jan-10	25-Jan-21	270	31,120.85	Fixed	10.7510					101.3542	
FIVE YEAR BONDS													
F50 10010100	KE000000262	29-Jan-10	22-Jan-20	83	30,999.04	Fixed	13.1088					100.9848	
F50 10010101	KE000000304	30-Nov-10	23-Nov-20	267	30,873.85	Fixed	13.8006					100.7419	
F50 10010102	KE000000484	26-Apr-10	19-Apr-21	394	29,584.20	Fixed	14.3360					100.7289	
F50 10010103	KE000000102	25-Apr-10	19-Apr-21	405	29,389.30	Fixed	14.8890					100.8107	
F50 10010104	KE000000436	26-Sep-10	20-Sep-21	1,111	23,051.05	Fixed	13.1180					100.6574	
F50 10010105	KE000000154	29-Apr-12	23-Apr-22	494	29,099.15	Fixed	12.6802					100.2364	
F50 10010106	KE000000764	23-Oct-17	17-Oct-22	590	20,712.10	Fixed	12.5170					111.2803	
F50 10010107	KE000000816	26-Mar-18	20-Mar-23	1,054	30,705.50	Fixed	12.2890					100.6500	
F50 10010108	KE000000947	25-Feb-18	19-Feb-24	1,380	60,969.50	Fixed	11.3045	11.1000	102.6387	100.9881	100.0888	100.0000	
F50 10010109	KE000000206	13-May-18	8-May-24	1,587	20,051.36	Fixed	10.8720					98.1842	
F50 10010110	KE000000706	16-Oct-19	5-Dec-24	1,681	20,445.47	Fixed	11.6580					100.2650	
TEN YEAR BONDS													
F50 10010200	KE000000198	1-Nov-10	15-Oct-20	172	33,987.90	Fixed	9.3070					100.3564	
F50 10010201	KE000000358	26-Jun-12	19-Jun-22	771	36,673.70	Fixed	12.7990					100.0845	
F50 10010202	KE000000302	1-Jul-12	19-Jun-22	1,156	30,648.20	Fixed	12.7730					100.5998	
F50 10010203	KE000000880	25-Mar-15	15-Jun-24	1,355	30,824.15	Fixed	12.1800					100.5330	
F50 10010204	KE000000320	29-Aug-16	17-Aug-26	2,200	18,309.45	Fixed	13.0380					110.7205	
F50 10010205	KE000000792	31-Mar-17	19-Apr-27	3,079	30,174.40	Fixed	12.9890					100.6852	
F50 10010206	KE000000374	27-Aug-18	18-Aug-28	3,028	40,283.60	Fixed	12.6880					100.0378	
F50 10010207	KE000000516	17-Oct-18	8-Oct-28	3,180	30,702.15	Fixed	12.6590					100.7385	
F50 10010208	KE000000263	25-Feb-19	12-Feb-29	3,210	50,044.00	Fixed	12.4380					101.4593	
F50 10010209	KE000000877	15-Apr-19	2-Apr-29	3,209	61,520.00	Fixed	12.3090					100.4870	
F50 10010210	KE000000487	19-Aug-19	8-Aug-29	3,381	61,005.01	Fixed	11.5170					97.2875	
F50 10010211	KE000000569	25-Nov-19	12-Nov-29	3,493	36,148.04	Fixed	12.2900					100.2693	
FIFTEEN YEAR BONDS													
F50 10020000	KE000000145	20-Mar-07	7-Mar-22	876	31,053.60	Fixed	15.0000	10.5000	108.6274	108.9588	107.7395	123.0000	
F50 10020001	KE000000130	29-Jan-07	8-Jan-22	797	30,400.80	Fixed	13.8000					100.8130	
F50 10020002	KE000000180	26-Nov-07	2-Nov-22	961	34,468.10	Fixed	14.5000					100.6261	
F50 10020003	KE000000120	29-Jan-08	19-Jan-23	1,047	30,709.80	Fixed	13.8000					100.8130	
F50 10020004	KE000000348	20-Oct-08	2-Oct-23	1,621	31,852.45	Fixed	14.5000					110.2686	
F50 10020005	KE000000158	29-Apr-10	8-Apr-25	2,094	14,513.10	Fixed	8.0000					90.3688	
F50 10020006	KE000000203	25-Sep-12	15-Sep-27	2,097	40,927.10	Fixed	11.8890					98.8672	
F50 10020007	KE000000720	25-Feb-13	7-Feb-28	2,839	45,138.45	Fixed	11.2000					97.8857	
F50 10020008	KE000000388	29-Apr-13	19-Apr-28	2,200	38,776.00	Fixed	12.0000					100.7895	
F50 10020009	KE000000426	29-Mar-13	19-Mar-23	3,277	49,554.80	Fixed	12.6590					100.4465	
F50 10020010	KE000000870	22-Oct-16	12-Oct-31	4,505	20,562.00	Fixed	12.7380					100.8278	
F50 10020011	KE000000510	29-Jan-16	19-Jan-31	3,082	30,466.00	Fixed	12.6570					100.8130	
F50 10020012	KE000000154	13-May-18	8-May-34	1,517	42,447.30	Fixed	12.7500					100.3630	
F50 10020013	KE000000128	29-Jul-18	19-Jul-34	5,194	60,650.84	Fixed	12.0770					100.2771	
F50 10020014	KE000000718	25-Feb-20	5-Feb-35	5,394	5,119.25	Fixed	12.7500					101.0254	
TWENTY YEAR BOND													
F50 10030000	KE000000180	30-Jun-08	5-Jun-28	2,858	38,145.10	Fixed	13.7500					108.8818	
F50 10030001	KE000000170	30-May-10	11-May-31	4,027	3,380.80	Fixed	10.0000					98.4513	
F50 10030002	KE000000200	29-Mar-10	8-Mar-31	4,088	4,451.80	Fixed	12.0000					98.4513	
F50 10030003	KE000000345	26-Sep-10	1-Sep-30	3,988	11,761.20	Fixed	14.0000					100.3105	
F50 10030004	KE000000320	26-Mar-11	1-Mar-31	8,514	31,487.70	Fixed	13.2500					98.4708	
F50 10030005	KE000000365	30-Jul-11	5-Jul-38	6,446	15,448.68	Fixed	12.2000					101.1583	
F50 10030006	KE000000394	19-Apr-12	21-Apr-39	8,899	23,600.00	Fixed	12.2500					101.2450	
TWENTY FIVE YEAR BOND													
F50 10040000	KE000000208	26-Jun-10	26-Jun-35	5,936	20,120.00	Fixed	11.2000					91.2611	
F50 10040001	KE000000454	25-Jan-18	25-May-43	8,425	43,224.05	Fixed	13.4000					98.5537	
THIRTY YEAR BOND													
F50 10050000	KE000000215	28-Feb-11	21-Jul-41	7,571	28,144.70	Fixed	12.2000					98.8419	
INFRASTRUCTURE BONDS													
IFB 10000000	KE000000106	23-Feb-09	8-Feb-21	784	7,989.37	Fixed	13.9000					104.5688	
IFB 10000001	KE000000304	7-Oct-09	22-Nov-21	571	5,388.31	Fixed	12.0000					101.5188	
IFB 10000002	KE000000242	3-Oct-11	18-Sep-23	1,206	11,738.50	Fixed	14.0000					107.8921	
IFB 10000003	KE000000180	30-Jun-12	15-Sep-24	1,864	21,205.30	Fixed	11.8000					100.8130	
IFB 10000004	KE000000109	27-Oct-14	15-Oct-28	2,306	27,048.95	Fixed	11.0000					97.6119	
IFB 10000005	KE000000105	16-Dec-15	12-Dec-29	1,877	26,113.05	Fixed	11.0000					97.4100	
IFB 10000006	KE000000190	30-Mar-16	15-Mar-27	2,019	41,188.20	Fixed	11.0000					97.2100	
IFB 10000007	KE000000454	23-May-16	18-May-25	1,838	36,303.20	Fixed	12.0000					100.7284	
IFB 10000008	KE000000560	24-Oct-16	12-Oct-31	4,178	40,023.80	Fixed	12.0000					98.8650	
IFB 10000009	KE000000690	27-Feb-17	15-Feb-29	1,210	14,320.80	Fixed	12.5000					111.8234	
IFB 10000010	KE000000706	27-Jul-17	19-Jul-29	1,983	41,448.46	Fixed	12.0000					107.1255	
IFB 10000011	KE000000820	29-Jan-18	10-Jan-31	4,638	41,184.80	Fixed	12.5000	12.4000	103.4877	100.2387	98.3822	500.0000	
IFB 10000012	KE000000820	29-Jan-18	10-Jan-31	4,638	41,184.80	Fixed	12.5000	12.3000	104.3381	101.1987	98.3822	500.0000	
IFB 10000013	KE000000910	19-Nov-18	25-Oct-38	6,752	36,782.30	Fixed	11.9000					97.8173	
IFB 10000014	KE000000706	22-Mar-19	22-Feb-39	8,898	10,503.85	Fixed	12.2000					101.4558	
IFB 10000015	KE000000544	28-Oct-19	8-Oct-35	5,639	71,028.45	Fixed	11.7500	12.8000	93.6967	93.5209	95.9648	100.0000	
IFB 10000016	KE000000544	28-Oct-19	8-Oct-35	5,639	71,028.45	Fixed	11.7500	12.8000	95.3042	95.2964	98.9049	400.0000	
IFB 10000017	KE000000540	28-Oct-19	8-Oct-35	5,639	70,010.10	Fixed	11.8000	11.9000	98.3788	98.8893	95.6951	119.0000	
MAB1902773	KE000000713	11-Sep-17	7-Sep-30	138	891.35	Fixed	10.0000	10.0000	101.4000	100.0000	100.0000	736.789	
BONDS SELL/BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION													
F50 10010010	KE000000842	28-Mar-10	8-May-21	5,777	49,254.00	Fixed	12.6500	12.6700	105.3088	98.8508	105.4867	11,000.000	
F50 10010011	KE000000109	19-Nov-10	25-Oct-20	6,752	36,782.30	Fixed	11.8000	11.8800	107.0881	101.8849	97.8173	1,500.000	
F50 10010012	KE000000110	19-Apr-10	2-Apr-20	3,209	38,010.13	Fixed	11.8000	11.8000	96.1982	96.6095	95.6951	4,000.000	
F50 10010013	KE000000840	19-Apr-20	2-Apr-29	3,209	38,010.13	Fixed	10.8000	11.7000	96.3078	95.8808	95.6951	4,000.000	
F50 10010014	KE000000840	19-Apr-20	2-Apr-29	3,209	38,010.13	Fixed	10.8000	11.6000	97.2797	96.7736	95.6951	10,000.000	
F50 10010015	KE000000840	19-Apr-20	2-Apr-29	3,209	38,010.13	Fixed	10.8000	11.4000	97.8688	97.3681	95.6951	11,100.000	
F50 10010016	KE000000840	19-Apr-20	2-Apr-29	3,209	38,010.13	Fixed	10.8000	11.3000	98.1380	97.8313	95.6951	200.000	
F50 10010017	KE000000840	19-Apr-20	2-Apr-29	3,209	38,010.13	Fixed	10.8000	11.2000	98.1380	97.8313	95.6951	300.000	
F50 10010018	KE000000840	19-Apr-20	2-Apr-29	3,209	38,010.13	Fixed	10.8000	11.3000	98.2745	97.7078	95.6951	500.000	
F50 10010019	KE000000840	19-Apr-20	2-Apr-29	3,209	38,010.13	Fixed	10.8000	11.3000	98.3090	97.8110	95.6951	4,000.000	
F50 10010020	KE000000840	19-Apr-20	2-Apr-29	3,209	38,010.13	Fixed	10.8000	11.3300	98.3090	97.8089	95.6951	24,400.000	
F50 10010021	KE000000840	19-Apr-20	2-Apr-29	3,209	38,010.13	Fixed	10.8000	11.2000	98.6387	98.1380	95.6951	4,000.000	
F50 10010022	KE000000840	19-Apr-20	2-Apr-29	3,209	38,010.13	Fixed	10.8000	10.7000	101.0110	100.0298	95.6951	500.000	
F50 10010023	KE000000840	19-Apr-20	2-Apr-29	3,209	38,010.13	Fixed	10.8000	10.7200	101.1489	100.0300	95.6951	500.000	
F50 10010024	KE000000840	19-Apr-20	2-Apr-29	3,209	38,010.13	Fixed	10.8000	10.7884	101.1844	100.0507	95.6951	21,400.000	
F50 10010025	KE000000840	19-Apr-20	2-Apr-29	3,209	38,010.13	Fixed	10.8000	10.7884	101.1799	100.0674	95.6951	4,100.000	
F50 10010026	KE000000840	19-Apr-20	2-Apr-29	3,209	38,010.13	Fixed	10.8000	10.7000	101.2028	100.0816	95.6951	41,000.000	
F50 10010027	KE000000840	19-Apr-20	2-Apr-29	3,209	38,010.13								