

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE													June 4, 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													June 4, 2020
TWO YEAR BONDS													June 4, 2020
FXD 1001100Y	KE000000932	28-Jun-10	28-Jun-21	235	31,120.85	Fixed		10.7510				101.3542	
FIVE YEAR BONDS													June 4, 2020
FXD 10015 5Y	KE000000262	29-Jun-10	29-Jun-21	18	30,959.00	Fixed		13.1088				100.8694	
FXD 20015 5Y	KE000000304	30-Nov-10	30-Nov-20	172	30,873.85	Fixed		13.3006				102.6187	
FXD 10016 5Y	KE000000484	29-Apr-10	30-Apr-21	319	10,284.50	Fixed		14.3360				100.8654	
FXD 20016 5Y	KE000000102	29-Apr-10	30-Apr-21	170	24,389.30	Fixed		11.8890				103.2321	
FXD 30016 5Y	KE000000436	26-Sep-10	20-Sep-21	1,111	23,051.05	Fixed		13.1180				100.7280	
FXD 10017 5Y	KE000000154	29-Apr-11	29-Apr-22	889	29,099.15	Fixed		12.4880				104.2364	
FXD 20017 5Y	KE000000764	23-Oct-17	17-Oct-22	885	20,712.10	Fixed		12.5170				111.2803	
FXD 10018 5Y	KE000000818	26-Mar-10	30-Mar-21	1,019	30,705.50	Fixed		12.2890				104.6500	
FXD 20018 5Y	KE000000947	25-Feb-10	10-Feb-24	1,335	60,369.50	Fixed		11.3080				100.1226	
FXD 20019 5Y	KE000000296	13-May-10	8-May-24	1,430	30,801.50	Fixed		10.8720				98.1964	
FXD 30019 5Y	KE000000336	16-Oct-10	8-Dec-24	1,609	20,485.40	Fixed		11.6500				101.2669	
FXD20020 5Y	KE000000947	11-May-20	8-May-25	1,796	20,777.17	Fixed		11.6670	11.9200	102.4864	100.7300	430,000.00	
FXD10020 5Y	KE000000947	11-May-20	8-May-25	1,796	20,777.17	Fixed		11.6670	11.9200	102.4864	100.4130	500,000.00	
TEN YEAR BONDS													June 4, 2020
FXD 2004010Y	KE000000199	1-Nov-10	15-Oct-21	197	35,387.94	Fixed		8.3070				100.2021	
FXD 1004010Y	KE000000258	25-Jun-12	15-Jun-22	739	35,273.70	Fixed		12.7090	10.1900	110.5433	104.4747	200,000.00	
FXD 1001310Y	KE000000617	1-Jul-11	15-Jun-21	1,110	34,248.20	Fixed		12.3170	10.6000	109.8602	100.3698	100.8076	
FXD 1001410Y	KE000000895	25-Mar-11	15-Jun-21	1,300	30,852.15	Fixed		12.1800				101.9505	
FXD 1001610Y	KE000000320	29-Aug-10	17-Aug-20	2,285	10,309.45	Fixed		13.0380				110.7245	
FXD 1001710Y	KE000000782	31-Jul-11	10-Aug-21	3,078	30,174.40	Fixed		12.9980				100.2070	
FXD 2001810Y	KE000000162	27-Aug-10	10-Aug-20	2,089	40,584.80	Fixed		12.6880				103.3378	
FXD 1001810Y	KE000000818	17-Oct-10	15-Oct-20	3,100	30,705.50	Fixed		12.5000				102.0860	
FXD 1001810Y	KE000000963	25-Feb-10	15-Feb-20	3,175	10,044.00	Fixed		12.4380				101.4883	
FXD 2001810Y	KE000000818	19-Mar-10	15-Feb-20	3,261	11,202.00	Fixed		12.3980	12.2000	102.0048	100.3008	100.7610	
FXD 3001810Y	KE000000487	19-Aug-10	8-Aug-20	3,380	40,000.00	Fixed		11.5170				97.2675	
FXD 4001810Y	KE000000969	25-Nov-10	15-Nov-21	3,440	36,426.50	Fixed		12.2800	12.1000	101.2151	100.8777	100.5905	
FIFTEEN YEAR BONDS													June 4, 2020
FXD1002015Y	KE1000001345	28-Mar-07	7-Mar-22	641	1,654.80	Fixed		14.5000				107.1112	
FXD2002015Y	KE1000001350	28-Mar-07	7-Mar-22	702	10,693.80	Fixed		13.0000				100.1090	
FXD3002015Y	KE1000001360	26-Nov-07	7-Nov-22	886	36,584.10	Fixed		12.0000				104.7354	
FXD1000815Y	KE1000001420	31-Mar-08	15-Mar-23	1,012	34,709.80	Fixed		12.8000				100.7965	
FXD1000915Y	KE1000001426	26-Oct-08	15-Oct-23	1,086	31,824.40	Fixed		12.8000				100.4480	
FXD1001015Y	KE0000001550	29-Mar-11	15-Sep-21	1,720	27,693.00	Fixed		10.2000				98.7670	
FXD1001015Y	KE0000001558	29-Mar-11	15-Sep-21	2,051	10,417.10	Fixed		10.1000				99.9690	
FXD2001415Y	KE0000003870	26-Sep-10	8-Sep-27	2,800	46,837.10	Fixed		11.2000				98.8071	
FXD2001515Y	KE0000003726	25-Feb-10	8-Feb-28	2,866	41,138.40	Fixed		11.2000				97.2851	
FXD2001815Y	KE0000003088	29-Apr-11	10-Apr-28	2,887	39,876.00	Fixed		12.0000				100.7865	
FXD2001915Y	KE0000003432	29-Mar-11	15-Mar-31	3,177	49,254.60	Fixed		12.4000				102.4465	
FXD2001915Y	KE0000003870	22-Oct-10	15-Oct-31	4,089	29,064.30	Fixed		12.7500				100.3670	
FXD2002015Y	KE0000001154	13-Mar-10	21-Apr-24	5,072	42,447.30	Fixed		12.7380				100.2330	
FXD2002015Y	KE0000001158	28-Jul-10	21-Apr-24	5,168	65,652.80	Fixed		12.7480				97.2770	
FXD1002015Y	KE0000007218	25-Feb-20	5-Feb-31	5,389	6,191.25	Fixed		12.7580				101.0554	
TWENTY YEAR BONDS													June 4, 2020
FXD1000820Y	KE1000001493	30-Jun-08	5-Jun-23	2,823	38,145.10	Fixed		13.7500				100.8810	
FXD1001120Y	KE0000001178	30-Mar-11	5-May-21	3,387	4,385.80	Fixed		10.0000				98.4510	
FXD10012020Y	KE0000002484	26-Mar-11	1-Nov-22	4,533	44,481.40	Fixed		12.0000				98.4261	
FXD1001620Y	KE0000003843	26-Sep-10	1-Sep-30	5,033	14,761.20	Fixed		14.0000				100.3105	
FXD1001820Y	KE0000003430	29-Mar-10	1-May-30	6,479	31,687.70	Fixed		12.8000	12.6000	100.4567	100.8004	100,000.00	
FXD2001820Y	KE0000003862	30-Jul-10	8-Jul-30	6,886	18,868.40	Fixed		13.0000				101.7542	
FXD1001920Y	KE0000003954	15-Apr-11	5-Mar-31	6,884	21,560.10	Fixed		13.1000				101.2480	
TWENTY FIVE YEAR BONDS													June 4, 2020
FXD100125Y	KE0000002008	28-Jun-10	28-May-25	8,471	26,192.30	Fixed		11.2000				95.2611	
FXD1001925Y	KE0000003944	25-Apr-11	25-May-27	8,390	43,224.00	Fixed		13.3000	106.1598	100.1224		1,000,000.00	
THIRTY YEAR BONDS													June 4, 2020
FXD100130Y	KE0000002135	28-Feb-11	21-Jan-31	7,036	28,144.70	Fixed		12.0000				92.8419	
INFRASTRUCTURE BONDS													June 4, 2020
FXD1000812Y	KE0000001106	23-Feb-08	8-Feb-21	208	7,889.37	Fixed		12.0000				104.1888	
FXD1000912Y	KE0000002026	7-Oct-08	20-Nov-21	538	5,088.13	Fixed		12.0000				101.5108	
FXD1001012Y	KE0000002242	3-Oct-11	10-Sep-21	1,201	11,738.30	Fixed		12.0000				107.8921	
FXD1001112Y	KE0000001100	30-Sep-11	10-Sep-25	1,309	27,705.10	Fixed		11.0000				102.1932	
FXD1001212Y	KE0000001100	27-Oct-11	15-Oct-25	2,301	27,484.00	Fixed		11.0000				100.4940	
FXD1001312Y	KE0000001100	26-Sep-10	15-Sep-25	1,882	25,119.50	Fixed		11.0000				101.8977	
FXD1001412Y	KE0000001953	30-Mar-10	15-Mar-27	2,470	31,100.20	Fixed		11.0000				99.9861	
FXD1001512Y	KE0000004054	23-Mar-10	15-Mar-25	1,881	30,303.00	Fixed		12.0000				100.7223	
FXD1001612Y	KE0000004050	24-Oct-10	15-Oct-21	4,747	40,029.40	Fixed		12.0000				100.8000	
FXD1001712Y	KE0000004980	27-Feb-11	10-Feb-21	1,176	14,330.40	Fixed		12.0000				111.8424	
FXD1001712Y	KE0000007268	27-Jul-11	10-Feb-21	1,608	11,448.40	Fixed		11.5000				100.3391	
FXD1001812Y	KE0000003630	29-Jun-10	10-Jun-24	4,893	41,188.80	Fixed		12.0000				99.9573	
FXD1001912Y	KE0000003630	19-Nov-10	10-Oct-28	8,887	30,707.90	Fixed		11.9000				99.4761	
FXD1001920Y	KE0000003790	25-Mar-10	22-Feb-24	8,880	16,826.65	Fixed		12.0000	12.5000	100.1222	87.8756	100,000.00	
FXD1001920Y	KE0000003453	28-Oct-10	8-Oct-30	5,804	71,028.55	Fixed		11.7500				98.4593	
FXD1002020Y	KE0000003430	15-Apr-20	2-Apr-30	3,224	30,010.13	Fixed		11.4000	98.7600	97.2300		670,000.00	
FXD1002020Y	KE0000003430	15-Apr-20	2-Apr-30	3,224	30,010.13	Fixed		10.8500	11.7000	87.8715	95.5720	100,000.00	
FXD1002020Y	KE0000003430	3-Apr-20	2-Apr-30	2,181	10,275.46	Fixed		10.2000				95.2643	
FXD1002020Y	KE0000003430	11-Sep-21	2-Sep-30	90	891.30	Fixed		10.0000	10.0000	100.0000		361.458	
BONDS SELL/BUY BACK TRANSACTIONS													June 4, 2020
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS (BELOW KES 50 MILLION)													June 4, 2020
FXD1000810Y	KE0000001428	31-Mar-08	15-Mar-21	1,012	34,709.80	Fixed		12.8000	10.5000	107.3030	104.9507	104.7965	4,000.00
FXD1000910Y	KE0000001426	26-Oct-08	15-Oct-21	1,086	31,852.40	Fixed		12.8000	11.6000	104.6005	101.1888	100.4480	3,000.00
FXD1001010Y	KE0000001550	29-Mar-11	15-Sep-21	1,720	27,693.00	Fixed		12.0000	12.0000	100.1700	100.1887	100.4487	1,000.00
FXD1001100Y	KE0000001558	29-Mar-11	15-Sep-21	2,051	10,417.10	Fixed		10.2000	10.2000	100.4132	101.0708	101.3542	4,000.00
FXD 20015 5Y	KE000000262	11-Mar-10	10-Mar-21	11	30,959.00	Fixed		11.8890	11.8890	100.8694	100.8694	100.8694	4,000.00
FXD 20017 5Y	KE000000764	23-Oct-17	17-Oct-22	885	20,712.10	Fixed		1					