

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE													June 9, 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 9, 2020
TWO YEAR BONDS													
FXD 10010100	KE000009363	28-Jan-10	28-Jan-21	230	31,120.85	Fixed	10.7510					101.3542	
FXD 10010101	KE000000242	29-Jan-10	29-Jan-21	13	30,959.04	Fixed	13.1088					100.8604	
FXD 10010102	KE000000304	30-Nov-10	30-Nov-20	167	30,873.85	Fixed	13.3006					100.6187	
FXD 10010103	KE000000484	30-Apr-10	30-Apr-21	314	30,584.20	Fixed	14.3360					100.8654	
FXD 10010104	KE000000102	29-Apr-10	19-Jul-21	695	29,389.30	Fixed	11.8891					100.2307	
FXD 10010105	KE000000436	26-Sep-10	26-Sep-21	1,111	29,051.05	Fixed	13.1180					100.7240	
FXD 10010106	KE000000154	29-Apr-11	29-Apr-22	894	29,099.15	Fixed	12.4680					100.4364	
FXD 10010107	KE000000764	23-Oct-17	17-Oct-22	860	28,714.10	Fixed	12.5170					111.2803	
FXD 10010108	KE000000818	26-Mar-18	30-Mar-23	1,014	28,708.50	Fixed	12.3900					100.6500	
FXD 10010109	KE000000947	25-Feb-19	18-Feb-24	1,300	28,369.50	Fixed	11.3048					100.1226	
FXD 10010110	KE000000206	13-May-19	18-May-24	1,407	28,001.40	Fixed	10.8720					99.1864	
FXD 10010111	KE000000336	16-Oct-19	15-Oct-24	1,661	26,485.40	Fixed	11.6500					100.2600	
FXD 10010112	KE000000947	11-May-20	5-May-25	1,701	20,777.17	Fixed	11.6670					100.4090	
TEN YEAR BONDS													
FXD 100101010	KE000000186	14-Nov-10	14-Nov-20	192	33,387.90	Fixed	8.3070					100.3707	
FXD 100101011	KE000000336	25-Jun-11	15-Jun-21	739	30,273.73	Fixed	9.7080					100.9103	
FXD 100101012	KE000000607	1-Jul-13	10-Jun-23	1,105	30,248.40	Fixed	12.3710	10.6900	110.0993	104.3958	104.3953	100.0000	
FXD 100101013	KE000000617	1-Jul-13	10-Jun-23	1,105	30,248.40	Fixed	12.3710	10.6900	110.7950	105.0413	104.3953	200.0000	
FXD 100101014	KE000000880	25-Mar-11	15-Mar-21	1,101	30,852.15	Fixed	12.3800					101.8650	
FXD 100101015	KE000000920	29-Aug-14	17-Aug-24	2,280	30,308.45	Fixed	10.0380					110.7240	
FXD 100101016	KE000000782	27-Aug-18	18-Aug-28	2,288	40,584.60	Fixed	12.6880					103.3978	
FXD 100101017	KE000000818	17-Oct-19	15-Oct-29	3,100	30,707.15	Fixed	12.5000					102.1984	
FXD 100101018	KE000000963	25-Feb-19	12-Feb-29	1,170	32,044.00	Fixed	12.4380					101.4883	
FXD 100101019	KE000000817	18-Mar-19	17-Mar-29	3,219	31,200.20	Fixed	12.3980					100.8972	
FXD 100101020	KE000000484	19-Aug-19	8-Aug-29	3,345	40,000.00	Fixed	11.5170					97.2675	
FXD 100101021	KE000000969	25-Nov-19	12-Nov-29	3,443	36,426.50	Fixed	12.2800					100.8777	
FIFTEEN YEAR BONDS													
FXD 100101010	KE0000001345	28-Mar-07	7-Mar-22	436	31,654.80	Fixed	14.5000					107.1112	
FXD 100101011	KE0000001350	28-Mar-07	7-Mar-22	727	30,693.80	Fixed	13.0000					100.1080	
FXD 100101012	KE0000001360	26-Nov-07	7-Nov-22	881	30,858.10	Fixed	12.0000					100.8100	
FXD 100101013	KE0000001426	31-Mar-08	15-Mar-23	1,067	34,709.80	Fixed	12.0000					100.5387	
FXD 100101014	KE0000001426	26-Oct-08	1-Oct-23	1,041	31,484.40	Fixed	12.0000					100.4800	
FXD 100101015	KE0000001550	29-Mar-11	15-Mar-21	1,710	27,693.40	Fixed	10.2000					98.3670	
FXD 100101016	KE0000001558	29-Mar-11	15-Mar-21	2,088	10,413.10	Fixed	10.5000					99.3690	
FXD 100101017	KE000000807	24-Sep-11	8-Sep-27	2,605	46,837.10	Fixed	11.0000					98.9071	
FXD 100101018	KE0000001706	25-Feb-12	7-Feb-28	2,789	41,138.40	Fixed	11.2500					97.2861	
FXD 100101019	KE000000308	29-Apr-11	18-Apr-28	2,884	39,676.60	Fixed	12.0000					100.7865	
FXD 100101020	KE000000430	29-Mar-11	15-Mar-23	3,077	49,254.60	Fixed	12.0000					100.4461	
FXD 100101021	KE000000387	22-Oct-11	1-Oct-23	4,084	29,864.30	Fixed	12.7500					100.3479	
FXD 100101022	KE000000430	29-Mar-11	3-Mar-23	4,862	39,566.00	Fixed	12.8170					100.3180	
FXD 100101023	KE0000001504	13-May-19	21-Apr-24	1,067	42,447.30	Fixed	12.7380					100.2333	
FXD 100101024	KE0000001518	25-Jul-19	23-Jun-24	1,044	40,652.80	Fixed	12.7480					97.2773	
FXD 100101025	KE0000007218	25-Feb-20	5-Feb-31	5,304	6,191.25	Fixed	12.7580					101.0584	
TWENTY YEAR BOND													
FXD 100101010	KE0000001493	30-Jun-08	5-Jun-23	2,418	38,145.10	Fixed	13.7500					108.8818	
FXD 100101011	KE0000001376	30-Mar-11	5-Mar-21	3,382	3,385.80	Fixed	10.0000					98.4513	
FXD 100101012	KE0000002484	28-Nov-11	1-Nov-22	4,508	44,481.40	Fixed	12.0000					97.4261	
FXD 100101013	KE0000003843	26-Sep-14	1-Sep-28	5,838	14,761.20	Fixed	14.0000					104.3103	
FXD 100101014	KE0000004320	26-Mar-15	1-Mar-30	6,474	31,487.70	Fixed	12.0000	12.8000	106.5096	100.7310	100.8206	150.0000	
FXD 100101015	KE0000003825	26-Mar-16	1-Mar-30	6,474	31,487.70	Fixed	12.0000	12.8000	104.8500	100.0294	100.8094	300.0000	
FXD 100101016	KE0000003884	15-Apr-19	21-Mar-31	6,889	22,660.00	Fixed	12.8700					103.2146	
TWENTY FIVE YEAR BOND													
FXD 100101010	KE0000003085	26-Jun-10	28-Mar-31	8,486	26,192.50	Fixed	11.2500					97.2611	
FXD 100101011	KE0000003849	25-Jun-14	25-May-41	8,385	43,224.00	Fixed	13.4000	13.2000	106.6002	100.6988	100.4113	600.0000	
THIRTY YEAR BOND													
FXD 100101010	KE0000001315	28-Feb-11	21-Jan-21	7,631	28,164.70	Fixed	12.0000					90.8419	
INFRASTRUCTURE BONDS													
IFB 100001010	KE0000001198	23-Feb-09	8-Feb-21	244	7,868.37	Fixed	12.5000					104.1868	
IFB 100001011	KE0000001024	7-Dec-09	20-Nov-21	511	5,388.13	Fixed	12.0000					101.5126	
IFB 100101010	KE0000002482	3-Oct-11	18-Sep-23	1,106	11,738.50	Fixed	12.0000					107.8897	
IFB 100101011	KE0000001100	30-Sep-11	18-Sep-23	1,084	27,205.10	Fixed	11.0000					100.1390	
IFB 100101012	KE0000001108	27-Oct-11	12-Oct-28	2,116	27,245.36	Fixed	11.0000					101.4048	
IFB 100101013	KE0000001653	30-Mar-11	18-Mar-27	2,470	51,192.20	Fixed	11.0000					98.9641	
IFB 100101014	KE0000001454	23-Mar-11	12-Mar-25	1,706	36,303.40	Fixed	12.0000					100.8070	
IFB 100101015	KE0000006852	24-Oct-11	8-Oct-31	4,106	40,020.45	Fixed	12.0000					99.8909	
IFB 100101016	KE0000006856	27-Feb-12	15-Feb-28	3,170	14,138.40	Fixed	11.5000					111.4524	
IFB 100101017	KE0000007388	27-Nov-17	18-Nov-24	1,603	41,448.46	Fixed	12.0000	10.7816	105.2658	104.7907	108.2387	60.0000	
IFB 100101018	KE0000007388	28-Jun-18	18-Jun-24	1,603	41,184.86	Fixed	12.0000					98.8623	
IFB 100101019	KE0000007388	19-Nov-18	25-Oct-28	8,712	36,787.40	Fixed	11.8500					98.2511	
IFB 100101020	KE0000007388	25-Mar-19	20-Feb-24	4,608	16,629.65	Fixed	12.0000	12.4000	101.1582	98.5419	98.2452	60.0000	
IFB 100101021	KE0000003843	28-Oct-19	8-Oct-30	5,889	71,008.46	Fixed	11.7500					97.4388	
IFB 100101022	KE0000003840	15-Apr-20	2-Apr-29	3,219	38,010.13	Fixed	10.8000					98.1244	
IFB 100101023	KE0000003863	3-Jun-20	26-May-26	2,176	10,273.46	Fixed	10.2000					97.1153	1,100.0000
IFB 100101024	KE0000007320	11-Mar-21	1-Sep-26	80	801.30	Fixed	10.0000					97.4074	
BONDS SELL/BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION													
FXD 100101010	KE0000000810	25-Mar-10	15-Mar-21	1,110	30,852.15	Fixed	12.1980	11.0500	107.8887	103.3686	103.8650	10.0000	
FXD 100101011	KE0000007347	31-Jul-17	19-Jul-27	1,078	36,174.80	Fixed	12.9680	11.6000	111.1448	108.3217	102.2970	100.00	
FXD 100101012	KE0000007347	31-Jul-17	19-Jul-27	1,078	36,174.80	Fixed	12.9680	11.6000	111.2463	108.4711	102.3070	400.00	
FXD 100101013	KE0000006852	26-Nov-18	18-Nov-29	1,493	36,426.50	Fixed	12.2800	12.4000	99.8486	99.3289	100.8777	10.0000	
FXD 100101014	KE0000001386	26-Nov-19	15-Nov-29	891	32,858.50	Fixed	12.3980	12.4680	101.0484	100.0084	100.8100	2,100.00	
FXD 100101015	KE0000001328	28-Jul-19	10-Jul-24	5,104	56,550.95	Fixed	12.3450	13.1900	98.3631	98.8004	97.0779	2,000.00	
IFB 100101010	KE0000001101	30-Sep-11	18-Sep-23	1,820	27,603.10	Fixed	11.0000	10.8884	100.3513	98.8942	100.1932	1,600.00	
IFB 100101011	KE0000001100	14-Oct-11	12-Oct-28	1,607	26,113.65	Fixed	11.0000	10.8000	100.7881	98.7801	100.8877	1,400.00	
IFB 100101012	KE0000001653	30-Mar-11	18-Mar-27	2,470	51,192.20	Fixed	11.0000	9.8000	100.0140	100.			