

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE													June 12, 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 12, 2020
TWO YEAR BONDS													
KEN1000003932		28-Jun-19	28-Jun-21	227	31,120.85	Fixed		10.7910			101.3542		
FIVE YEAR BONDS													
KEN1000002542	RF-spectrum	29-Jun-15	29-Jun-20	19	30,899.04	Fixed		13.1088			100.8804		
KEN1000003094		30-Nov-15	30-Nov-20	184	30,873.85	Fixed		13.3006			100.6187		
KEN1000003484		29-Apr-16	29-Apr-21	311	10,584.20	Fixed	8.8000	106.6178	106.3285	106.8564	200,000.00		
KEN1000003102		29-Apr-16	19-Jul-21	692	24,389.30	Fixed	8.8000	9.3000	110.4373	108.8275	109.2307	100,000.00	
KEN1000003458		26-Sep-16	26-Sep-21	1,111	23,003.03	Fixed					104.7200		
KEN1000003748		28-Aug-17	28-Aug-22	861	28,589.14	Fixed		12.4680			104.2564		
KEN1000003756		23-Oct-17	23-Oct-22	897	29,773.39	Fixed		13.1379			111.2803		
KEN1000003818		26-Mar-18	26-Mar-23	1,011	30,759.55	Fixed		12.2880			104.6500		
KEN1000003947		29-Feb-19	18-Feb-24	1,367	65,309.36	Fixed		11.3968			108.1248		
KEN1000003706		13-Mar-20	8-Mar-24	1,426	30,821.40	Fixed		10.8270			95.1862		
KEN1000003706		16-Oct-19	1-Oct-24	1,681	26,495.46	Fixed		11.6580			101.2095		
KEN1000003957		11-May-20	5-May-25	1,788	29,777.17	Fixed		11.6670			105.6524		
TEN YEAR BONDS													
KEN1000002096	RF-spectrum	1-Nov-10	18-Oct-20	199	35,397.96	Fixed		8.3078			106.2702		
KEN1000002096	RF-spectrum	25-Jun-12	15-Jun-22	731	35,273.70	Fixed		12.7598			108.8318		
KEN1000002617		1-Jul-13	15-Jun-23	1,310	30,448.20	Fixed		12.3710			105.0072		
KEN1000002885	RF-spectrum	25-Jun-15	15-Jun-24	1,312	30,852.11	Fixed	10.8000	108.8208	104.8053	105.1108	100,000.00		
KEN1000003028		29-Aug-16	17-Aug-26	2,237	18,308.45	Fixed		13.0380			118.7240		
KEN1000003732		31-Jul-17	19-Jul-27	3,078	30,174.45	Fixed		12.9880			109.2070		
KEN1000003762		27-Aug-18	18-Aug-28	2,385	40,584.60	Fixed		12.6880			103.3878		
KEN1000003818		17-Oct-18	1-Oct-28	3,087	30,767.15	Fixed		13.2600			102.0884		
KEN1000003963		25-Feb-19	12-Feb-29	1,337	12,044.00	Fixed		12.4380			101.4883		
KEN1000003912		18-Mar-19	18-Mar-29	3,216	11,202.00	Fixed		12.3988			105.8972		
KEN1000004078		19-Aug-19	8-Aug-29	3,362	40,000.00	Fixed		11.5170			95.9834		
KEN1000004069		25-Nov-19	12-Nov-21	1,440	36,428.55	Fixed	12.3000	100.6511	89.8778	108.8777	50,000.00		
FIFTEEN YEAR BONDS													
KEN1000003345		28-Mar-17	7-Mar-32	631	1,654.80	Fixed		14.5000			107.1112		
KEN1000003352		29-Jun-17	8-Jun-32	734	10,680.80	Fixed		13.8800			106.1086		
KEN1000003360	RF-spectrum	26-Nov-17	7-Nov-32	878	12,854.10	Fixed	12.0000	105.9952	104.8963	104.7937	150,000.00		
KEN1000003428		31-Mar-18	15-Mar-33	1,028	34,709.85	Fixed		12.8000			104.5387		
KEN1000003428		26-Oct-18	1-Oct-33	1,578	31,854.45	Fixed		12.8800			105.4485		
KEN1000003555		29-Mar-19	15-Mar-34	1,710	27,693.40	Fixed		13.2000			98.3678		
KEN1000003555	RF-spectrum	29-Mar-19	15-Sep-34	2,085	10,613.10	Fixed		13.0000			95.3686		
KEN1000003576	RF-spectrum	26-Sep-19	8-Sep-27	2,682	46,837.10	Fixed		11.2000			96.9071		
KEN1000003576	RF-spectrum	25-Feb-20	1-Feb-30	2,796	41,138.45	Fixed		11.2500			97.2851		
KEN1000003638		29-Apr-20	10-Apr-35	2,439	39,476.00	Fixed		12.0000			100.7865		
KEN1000003638		29-Mar-20	15-Mar-35	3,177	49,254.60	Fixed		12.0000			102.4465		
KEN1000003873		24-Oct-18	1-Oct-33	4,881	29,064.300	Fixed	12.7500	12.5000	103.4206	101.5641	100,000.00		
KEN1000003873		29-Mar-19	3-Jun-34	3,969	39,566.000	Fixed		12.6480			102.1440		
KEN1000003873		14-Mar-19	21-Apr-34	1,064	42,447.30	Fixed		12.7380			100.2333		
KEN1000003873		28-Jul-19	28-Jul-34	1,841	45,652.80	Fixed		12.7480			99.2773		
KEN10000037218		25-Feb-20	5-Feb-35	5,381	6,191.25	Fixed		12.7580			101.0584		
TWENTY YEAR BONDS													
KEN1000003493	RF-spectrum	30-Jun-08	5-Jun-28	2,415	38,145.10	Fixed		13.7500			108.8818		
KEN1000003493	RF-spectrum	30-Mar-17	5-Mar-37	1,879	9,385.80	Fixed		12.0000			96.4513		
KEN1000003493	RF-spectrum	29-Mar-17	1-Nov-32	4,505	4,481.45	Fixed		12.0000			94.4261		
KEN1000003843	RF-spectrum	26-Sep-18	1-Sep-38	5,835	14,761.00	Fixed		12.7000			104.3105		
KEN1000003843	RF-spectrum	29-Mar-19	1-Mar-39	6,471	31,687.70	Fixed		12.3000			102.4486		
KEN1000003865		30-Jul-18	5-Jul-38	6,587	18,866.64	Fixed	12.2000				100.8773		
KEN1000003954		25-Feb-20	5-Feb-40	6,598	23,560.15	Fixed	12.9500	101.5384	98.4308	101.2145	300,000.00		
TWENTY FIVE YEAR BONDS													
KEN1000003089	RF-spectrum	28-Jun-10	28-Mar-35	5,483	25,192.30	Fixed		11.2000			95.2811		
KEN1000003089	RF-spectrum	28-Mar-19	28-Mar-44	8,382	43,224.05	Fixed	13.3000	107.0337	100.7018	102.6618	250,000.00		
KEN1000003849		25-Jun-18	25-May-41	8,382	43,224.05	Fixed	13.4000	13.2000	107.3837	101.0618	100,000.00		
THIRTY YEAR BONDS													
KEN1000003135	RF-spectrum	28-Feb-11	21-Jun-41	7,628	28,144.70	Fixed		12.0000			90.8419		
INFRASTRUCTURE BONDS													
KEN1000003195		23-Feb-09	8-Feb-21	261	7,868.37	Fixed		12.0000			104.1566		
KEN1000003204		7-Oct-09	22-Nov-21	508	5,388.31	Fixed		12.0000			101.5138		
KEN1000003242		3-Oct-11	18-Sep-23	1,130	11,735.50	Fixed		12.0000			107.8902		
KEN1000003135		30-Mar-10	15-Sep-28	1,981	27,205.20	Fixed		11.0000			101.1558		
KEN1000003135		27-Oct-14	12-Oct-28	2,113	27,265.35	Fixed		11.0000			101.4548		
KEN1000003163		30-Mar-16	18-Mar-27	2,487	51,182.00	Fixed		11.0000			99.9641		
KEN1000003454		29-Mar-16	15-Mar-29	1,706	38,303.30	Fixed		11.0000			99.9873		
KEN1000003865		24-Oct-18	8-Oct-31	4,131	49,029.85	Fixed		11.0000			99.8900		
KEN1000003865		27-Feb-19	17-Feb-30	3,187	16,339.46	Fixed		11.0000			112.5624		
KEN1000003798		27-Nov-17	18-Nov-24	1,600	41,449.46	Fixed		12.0000			104.7807		
KEN1000003798		26-Nov-17	15-Oct-29	4,405	41,184.80	Fixed		12.0000			98.9574		
KEN1000003798		16-Nov-18	25-Oct-28	6,709	36,787.20	Fixed		11.8500			96.2951		
KEN1000003798		25-Mar-19	25-Feb-24	1,685	18,828.85	Fixed	12.2000	12.1500	103.0286	100.1442	98.8921	180,000.00	
KEN1000003543		29-Mar-16	8-Oct-30	5,596	71,028.55	Fixed	11.7500	11.6000	103.1847	102.6788	98.3684	100,000.00	
KEN1000003543		28-Oct-18	8-Oct-30	5,596	71,028.55	Fixed	11.7500	11.6000	100.9736	98.8908	98.3684	100,000.00	
KEN1000003430		15-Apr-20	2-Apr-29	3,216	38,010.13	Fixed	10.8500	11.2000	97.8159	96.1274	96.5679	150,000.00	
KEN1000003863		3-Jun-20	28-Mar-26	2,173	18,275.48	Fixed	10.2000	11.0000	97.7865	97.2883	97.1211	100,000.00	
KEN1000003863		3-Jun-20	28-Mar-26	2,173	18,275.48	Fixed	10.2000	11.0000	97.7868	97.2883	97.1211	300,000.00	
KEN1000003741		11-Sep-17	1-Sep-20	67	891.40	Fixed		10.0000			100.0000		
BONDS SELL/BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION													
KEN1000003841		25-Jun-18	25-Mar-21	8,382	43,224.05	Fixed	13.6000	13.2000	107.3937	107.3937	100.6618	20,000.00	
KEN1000003130		16-Dec-15	2-Dec-24	1,834	28,119.35	Fixed	11.0000	8.0000	104.1187	103.8988	101.8977	2,000.00	
KEN1000003163		30-Mar-16	15-Mar-27	2,487	51,182.00	Fixed	11.0000	8.4000	105.1460	103.8988	99.9641	1,450.00	
KEN1000003163		30-Mar-16	15-Mar-27	2,487	51,182.00	Fixed	11.0000	11.0000	102.2679	99.8401	99.9641	1,100.00	
KEN1000003163		29-Mar-16	15-Mar-29	1,706	41,184.80	Fixed	11.0000	11.0000	111.1108	108.4588	99.9873	1,500.00	
KEN1000003130		16-Dec-15	25-Oct-28	6,709	36,787.20	Fixed	11.8000	11.2000	101.8474	101.0289	98.2781	300.00	
KEN1000003130		16-Dec-15	25-Oct-28	6,709	36,787.20	Fixed	11.8000	11.0000	103.0284	98.8574	98.2781	1,000.00	
KEN1000003543		28-Oct-18	8-Oct-30	5,596	71,028.55	Fixed	11.7500	11.6700	100.9736	100.4886	98.3684	1,000.00	
KEN1000003543		28-Oct-18	8-Oct-30	5,596	71,028.55	Fixed	11.7500	11.6000	102.0288	100.5039	98.3684	1,000.00	
KEN1000003543		28-Oct-18	8-Oct-30	5,596	71,028.55	Fixed	11.7500	11.6000	103.1847	102.6788	98.3684	2,500.00	
KEN1000003543		28-Oct-18	8-Oct-30	5,596	71,028.55	Fixed	11.7500	11.6000	100.9736	98.8908	98.3684	1,000.00	
KEN1000003543		28-Oct-18	8-Oct-30	5,596	71,028.55	Fixed	11.7500	11.6000	103.1847	102.6788	98.3684	1,000.00	
KEN1000003543		28-Oct-18	8-Oct-30	5,596	71,028.55	Fixed	11.7500	11.6000	103.1847	102.6788	98.3684	1,000.00	
KEN1000003543		28-Oct-18	8-Oct-30	5,596	71,028.55	Fixed	11.7500	11.6000	103.1847	102.6788	98.3684	1,000.00	
KEN1000003543		28-Oct-18	8-Oct-30	5,596	71,028.55	Fixed	11.7500	11.6000	103.1847	102.6788	98.3684	1,000.00	
KEN1000003543		28-Oct-18	8-Oct-30	5,596	71,028.55	Fixed	11.7500	11.6000	103.1847	102.6788	98.3684	1,000.00	
KEN1000003543		28-Oct-18	8-Oct-30	5,596	71,028.55	Fixed	11.7500	11.6000	103.1847	102.6788	98.3684	1,000.00	
KEN1000003543		28-Oct-18	8-Oct-30	5,596	71,028.55	Fixed	11.7500	11.6000	103.1847	102.6788	98.3684	1,000.00	
KEN1000003543		28-Oct-18	8-Oct-30	5,596	71,028.55	Fixed	11.7500	11.6000	103.1847	102.6788	98.3684	1,000.00	
KEN1000003543		28-Oct-18	8-Oct-30	5,596	71,028.55	Fixed	11.7500	11.6000	103.1847	102.6788	98.3684	1,000.00	
KEN1000003543		28-Oct-18	8-Oct-30	5,596	71,028.55	Fixed	11.7500	11.6000					