

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE													June 16, 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 16, 2020
TWO YEAR BONDS													
KEN100000932		28-Jan-19	28-Jan-21	223	31,120.81	Fixed	10.7910					101,3542	
FIVE YEAR BONDS													
KEN100000242		29-Jan-18	29-Jan-23	6	30,999.04	Fixed	13.1300					100,6604	
KEN100000304		30-Nov-18	30-Nov-23	180	30,873.85	Fixed	13.0000					102,6187	
KEN100000484		29-Apr-18	29-Apr-23	307	30,584.20	Fixed	13.3400					100,3245	
KEN100000502		29-Jul-18	29-Jul-23	308	29,389.30	Fixed	11.8800					100,8469	
KEN100000634		26-Sep-18	26-Sep-23	1,111	23,051.08	Fixed	13.1100					100,7230	
KEN100000544		29-Apr-17	29-Apr-22	797	29,099.15	Fixed	12.4800					100,2304	
KEN100000764		23-Oct-17	23-Oct-22	883	28,712.10	Fixed	12.5170					111,2803	
KEN100000818		26-Mar-18	26-Mar-23	1,007	30,709.10	Fixed	12.3900					100,5000	
KEN100000947		25-Feb-18	25-Feb-23	1,383	60,369.50	Fixed	11.3000	11.1000	104.0773	100.9681	100.9683	200,0000	
KEN100001206		18-May-19	18-May-24	1,420	30,801.46	Fixed	10.8750					98,1662	
KEN100000736		16-Oct-18	16-Oct-23	1,637	20,485.41	Fixed	11.6500					100,2609	
KEN100000947		11-May-20	11-May-25	1,794	20,777.17	Fixed	11.6670	11.6000		101.9203	100.7714	100,0000	
TEN YEAR BONDS													
KEN100000198		14-Nov-10	14-Nov-20	105	30,387.90	Fixed	8.3070					100,3207	
KEN100000338		25-Jun-18	25-Jun-23	707	30,273.71	Fixed	12.7000					100,5183	
KEN100000607		1-Jul-18	1-Jul-23	1,086	30,248.40	Fixed	12.2710	10.5000	110.7092	104.7218	100.0272	600,0000	
KEN100000880		29-Mar-18	29-Mar-23	1,308	30,802.15	Fixed	12.1800					100,0053	
KEN100000920		29-Mar-18	29-Mar-23	2,203	10,306.15	Fixed	13.0300					113,7520	
KEN100000247		31-Jul-17	31-Jul-22	3,019	30,174.80	Fixed	12.9800					102,2970	
KEN100000976		27-Aug-18	27-Aug-23	2,981	60,884.60	Fixed	12.0800					100,0076	
KEN100000918		17-Oct-18	17-Oct-23	1,083	30,787.15	Fixed	12.5000	12.3000	100.8195	100.7892	100.2088	300,0000	
KEN100000976		25-Feb-18	25-Feb-23	1,383	50,044.10	Fixed	12.4300					101,4881	
KEN100000987		18-Apr-18	18-Apr-23	3,212	11,362.00	Fixed	12.3000					100,8972	
KEN100000976		18-Apr-18	18-Apr-23	3,108	61,001.00	Fixed	11.5170					98,1662	
KEN100000969		25-Nov-19	25-Nov-23	3,436	30,428.91	Fixed	12.2810					100,0089	
FIFTEEN YEAR BONDS													
KEN100000145		28-Mar-07	7-Mar-22	629	3,654.60	Fixed	14.0000					107,1112	
KEN100000152		26-Jun-07	6-Jun-22	729	32,462.80	Fixed	11.5000					100,1060	
KEN100000180		26-Jun-07	6-Jun-22	874	32,458.10	Fixed	12.0000					100,2008	
KEN100000148		31-Mar-08	15-Mar-23	1,000	34,789.80	Fixed	12.5000					100,6323	
KEN100000150		26-Jun-07	6-Jun-22	729	32,462.80	Fixed	12.0000					100,1060	
KEN100000155		29-Mar-10	15-Mar-25	1,728	27,683.50	Fixed	10.2500					98,3673	
KEN100000155		26-Jun-11	6-Jun-26	2,087	33,513.10	Fixed	10.5170					98,3673	
KEN100000385		24-Sep-12	8-Sep-27	2,409	49,827.70	Fixed	11.0000					98,8071	
KEN100000170		25-Feb-13	7-Feb-28	2,730	42,138.40	Fixed	11.2500					97,3857	
KEN100000180		29-Apr-13	8-Apr-28	2,880	30,473.60	Fixed	11.2000					98,7861	
KEN100000432		29-Mar-13	8-Mar-28	5,477	49,254.60	Fixed	12.0000	12.4000	100.3386	100.5278	100.4467	100,0000	
KEN100000873		22-Oct-17	8-Oct-22	6,807	29,566.30	Fixed	12.7500	12.5000	103.0841	100.6473	100.0000	100,0000	
KEN100000432		29-Mar-18	8-Mar-23	4,885	30,566.00	Fixed	12.8570					100,8478	
KEN100000158		13-Mar-18	8-Mar-23	5,062	41,447.10	Fixed	12.7810					100,2333	
KEN100000138		28-Jul-18	10-Jul-23	5,137	50,552.81	Fixed	12.3000					97,8779	
KEN1000007218		28-Feb-20	7-Feb-25	5,347	5,191.28	Fixed	12.7980					101,0264	
TWENTY YEAR BOND													
KEN100000140		30-Jun-08	5-Jun-23	2,811	30,165.10	Fixed	12.7500					100,8816	
KEN100000178		30-Mar-11	8-Mar-26	3,079	4,380.80	Fixed	10.8000	12.1500	87.9620	87.7853	86.4519	100,0000	
KEN100000205		26-Nov-12	1-Nov-27	4,501	44,881.40	Fixed	12.0000					98,4281	
KEN100000454		26-Sep-14	1-Sep-29	5,881	12,781.40	Fixed	12.0000					100,5128	
KEN100000425		28-Mar-18	1-Mar-23	6,487	31,867.70	Fixed	12.2000					102,4489	
KEN100000669		30-Jul-18	8-Jul-23	6,380	13,464.64	Fixed	12.0000					100,0773	
KEN100000984		15-Apr-19	21-Apr-23	6,852	23,051.00	Fixed	12.8730					100,1188	
THIRTY YEAR BOND													
KEN100000209		26-Jun-10	26-Jun-35	5,489	20,192.50	Fixed	11.2500					97,2611	
KEN1000004549		25-Jun-18	25-May-41	8,378	43,224.05	Fixed	11.4000					101,0610	
INFRASTRUCTURE BONDS													
KEN1000002135		28-Feb-13	21-Jan-41	7,524	28,144.70	Fixed	12.0000					92,8419	
SUB 1000 LTV													
KEN1000001136		23-Feb-09	8-Feb-21	227	7,868.37	Fixed	12.5000					104,1888	
KEN1000001024		7-Dec-09	22-Nov-21	594	5,388.33	Fixed	12.0000					101,5128	
KEN1000002041		3-Oct-11	18-Sep-22	1,188	27,881.40	Fixed	12.0000					102,6992	
KEN100000810		30-Sep-13	18-Sep-25	1,917	27,765.15	Fixed	11.0000					102,1932	
KEN100000110		27-Oct-11	12-Oct-26	2,329	27,685.65	Fixed	11.0000					107,4689	
KEN100000100		16-Dec-10	8-Dec-24	1,839	26,119.15	Fixed	11.0000					100,8972	
KEN100000163		30-Mar-11	15-Mar-27	2,483	31,192.20	Fixed	11.0000	9.5000	103.2642	103.0224	101.8977	200,000	
KEN100000454		23-Mar-11	13-Mar-26	1,731	30,303.20	Fixed	12.0000					98,9641	
KEN100000669		24-Oct-11	8-Oct-21	4,129	49,029.85	Fixed	11.0000					101,3134	
KEN100000788		27-Feb-17	18-Nov-24	1,816	41,448.46	Fixed	12.0000					104,7867	
KEN100000920		29-Jun-18	10-Jun-23	4,901	41,184.40	Fixed	12.3000					98,9073	
KEN100000100		19-Nov-18	25-Oct-28	6,706	30,797.30	Fixed	11.9000	11.5000	100.4824	100.5300	98,2261	50,0000	
KEN100000706		20-Oct-18	25-Feb-24	6,881	30,608.65	Fixed	12.2000					100,3142	
KEN100000544		20-Oct-18	8-Oct-30	5,982	71,028.45	Fixed	11.7500					98,6569	
KEN100000840		15-Apr-20	2-Apr-29	3,212	30,010.13	Fixed	10.8500	11.5000	86.8114	86.9627	86.7927	200,0000	
KEN100000840		15-Apr-20	2-Apr-29	3,212	30,010.13	Fixed	11.8000	11.8000	98.7084	98.7907	98.7907	100,0000	
KEN100000840		15-Apr-20	2-Apr-29	3,212	30,010.13	Fixed	10.8500	10.9000	101.6436	98.7309	86.7927	95,0000	
KEN100000840		15-Apr-20	2-Apr-29	3,212	30,010.13	Fixed	10.8500	11.5000	86.9025	87.0748	86.7927	950,0000	
KEN100000903		3-Jul-20	8-Jul-25	7,188	19,275.46	Fixed	10.2000					97,3857	
KEN1000007210		11-Sep-17	7-Sep-20	83	891.35	Fixed	10.0000	10.0000	102.4900	100.0000	100.0000	887,043	
BONDS CALL/MAY BACK TRANSACTION													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION													
KEN100000236		28-Jun-12	13-Jun-22	727	30,273.70	Fixed	12.7000	10.5000	103.9180	103.8811	104.6118	20,0000	
KEN100000817		22-Oct-13	13-Jun-22	4,887	29,629.20	Fixed	12.7000	12.2000	100.0384	98.1508	101.9620	40,0000	
KEN100000138		29-Jul-13	10-Jul-24	5,137	30,552.85	Fixed	12.3000	12.6000	103.0114	98.2713	97.0779	1,000,000	
KEN100000110		27-Oct-11	12-Oct-26	2,329	27,685.65	Fixed	11.0000	11.2000	100.0892	98.8717	101.4695	4,000,000	
KEN100000100		16-Dec-10	8-Dec-24	1,839	26,119.15	Fixed	11.0000	9.8000	100.4708	100.7206	101.8977	400,000	
KEN100000163		30-Mar-11	15-Mar-27	2,483	31,192.20	Fixed	11.0000	9.5000	103.2642	103.0224	101.8977	200,000	
KEN100000454		23-Mar-11	13-Mar-26	1,731	30,303.20	Fixed	12.0000	10.5000	104.4192	101.7381	98.9641	4,000,000	
KEN100000669		24-Oct-11	8-Oct-21	4,129	49,029.85	Fixed	11.0000	11.0000	100.4306	100.6336	98.9641	49,000,000	
KEN100000788		27-Feb-17	18-Nov-24	1,816	41,448.46	Fixed	12.0000	11.3000	103.0892	101.1487	104.7867	30,000,000	
KEN100000920		29-Jun-18	10-Jun-23	4,901	41,184.40	Fixed	12.3000	11.3000	100.9074	100.1095	101.3134	4,000,000	
KEN100000100		19-Nov-18	25-Oct-28	6,706	30,797.30	Fixed	11.9000	11.2000	102.4742	101.5021	98.2261	750,000	
KEN100000706		20-Oct-18	25-Feb-24	6,706	30,797.30	Fixed	11.9000	11.2000	102.4742	101.5021	98.2261	750,000	
KEN100000100		19-Nov-18	25-Oct-28	6,706	30,797.30	Fixed	11.9000	11.8000	102.5887	101.5946	98.2261	4,800,000	
KEN100000544		20-Oct-18	8-Oct-30	5,982	71,028.45	Fixed	11.7500	11.5000	100.6981	100.2841	98.6569	20,000,000	
KEN100000840		15-Apr-20	2-Apr-29	3,212	30,010.13	Fixed	10.8500	11.8000	86.8114	86.9627	86.7927	200,000	
KEN100000840		15-Apr-20	2-Apr-29	3,212	30,010.13	Fixed	11.8000	11.8000	98.7084	98.7907	98.7907	100,000	
KEN100000840		15-Apr-20	2-Apr-29	3,212	30,010.13	Fixed	10.8500	10.9000	101.6436	98.7309	86.7927	2,000,000	
KEN100000840		15-Apr-20	2-Apr-29	3,212	30,010.13	Fixed	10.8500	11.5000	86.9025	87.0748	86.7927	2,000,000	
KEN100000903		3-Jul-20	8-Jul-25	7,188	19,275.46	Fixed	10.2000					97,3857	
KEN1000007210		11-Sep-17	7-Sep-20	83	891.35	Fixed	10.0000	10.0000	102.4900	100.0000	100.0000	887,043	
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION													
KEN100000236		28-Jun-12	13-Jun-22	727	30,273.70	Fixed	12.7000	10.5000	103.9180	103.8811	104.6118	20,0000	
KEN100000817		2											