

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE													June 24, 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 24, 2020
TWO YEAR BONDS													
KES00000932		28-Jun-17	28-Jun-21	215	31,320.85	Fixed		10.7010			101.3542		
FIVE YEAR BONDS													
KES00000936		30-Nov-16	30-Nov-21	199	30,873.88	Fixed		13.8088			101.6182		
KES00000944		29-Apr-16	18-Apr-21	208	18,544.40	Fixed		14.3348			101.3248		
KES00000947		29-Apr-16	19-Apr-21	209	24,399.30	Fixed		13.8888			101.0214		
KES00000948		26-Feb-16	26-Sep-21	1,111	21,851.40	Fixed		13.1170			101.7300		
KES00000949		29-Aug-17	29-Aug-22	298	28,289.18	Fixed		12.4688			101.8277		
KES00000954		29-Oct-17	17-Oct-22	305	20,712.15	Fixed		12.5170			111.2800		
KES00000918		26-Mar-16	26-Mar-21	189	30,795.54	Fixed	12.2888	8.7198	109.0817	101.5888	110.8728	200,000.000	
KES00000947		29-Feb-16	18-Feb-21	1,305	69,399.50	Fixed	12.3688	10.8688	109.2181	101.4988	101.0133	100,000.000	
KES00000947		29-Feb-16	18-Feb-21	1,305	69,399.50	Fixed	11.3688	10.7088	109.5181	101.7888	101.0133	200,000.000	
KES00000996		18-Aug-16	8-Mar-20	1,472	38,001.40	Fixed	10.8778				98.1842		
KES00000996		16-Nov-16	15-Sep-20	1,409	26,485.40	Fixed	11.6588				101.6872		
KES00000947		11-May-20	8-May-25	1,776	20,777.17	Fixed	11.6878				101.8782		
TEN YEAR BONDS													
KES00000996	Ref: 00000001	16-Nov-16	15-Sep-20	117	33,387.30	Fixed	8.3078				100.3707		
KES00000996	Ref: 00000001	24-Jun-16	15-Jun-20	779	39,273.70	Fixed					100.8108		
KES00000967	Ref: 00000001	14-Jul-16	10-Jun-20	1,080	39,248.40	Fixed					101.7278		
KES00000985	Ref: 00000001	26-Mar-16	15-Jun-20	1,305	38,832.15	Fixed					101.8930		
KES00000929	Ref: 00000001	29-Aug-16	17-Apr-20	2,040	18,306.40	Fixed					101.0088		
KES00000927	Ref: 00000001	31-Jul-17	19-Jul-22	3,078	39,174.80	Fixed					102.9888		
KES00000974	Ref: 00000001	27-Aug-16	14-Apr-20	2,773	41,880.60	Fixed		11.8088	108.7413	100.2403	103.9078	200,000.000	
KES00000918	Ref: 00000001	17-Oct-16	8-Oct-20	1,089	38,787.15	Fixed	12.5078				101.3682		
KES00000974	Ref: 00000001	29-Feb-16	15-Feb-20	1,310	32,644.40	Fixed	12.4088				101.6888		
KES00000987	Ref: 00000001	19-Jul-16	8-Apr-20	1,204	41,320.00	Fixed	12.2078				100.8972		
KES00000974	Ref: 00000001	19-Jul-16	8-Apr-20	1,204	41,320.00	Fixed	12.1178				98.8848		
KES00000985	Ref: 00000001	26-Nov-16	15-Nov-20	1,428	38,420.00	Fixed	12.2878	12.2088	101.6280	100.4188	100.5542	500,000.000	
KES00000985	Ref: 00000001	26-Nov-16	15-Nov-20	1,428	38,420.00	Fixed	12.2888	12.1988	101.1280	100.8888	100.5542	100,000.000	
KES00000985	Ref: 00000001	26-Nov-16	15-Nov-20	1,428	38,420.00	Fixed	12.2888	12.1988	101.1280	100.8888	100.5542	200,000.000	
FIFTEEN YEAR BONDS													
KES00000945	Ref: 00000001	28-Mar-17	15-Mar-22	601	3,564.00	Fixed	14.2088				100.6311		
KES00000952	Ref: 00000001	25-Jun-17	8-Jun-22	710	30,880.00	Fixed	13.5088				106.1111		
KES00000958	Ref: 00000001	26-Jul-17	1-Jul-22	606	34,188.10	Fixed	12.8088				100.8988		
KES00000948	Ref: 00000001	31-Mar-16	15-Mar-21	1,306	34,789.00	Fixed	12.8088				101.8101		
KES00000948	Ref: 00000001	26-Oct-16	15-Oct-20	1,306	31,852.40	Fixed	12.8088				100.6808		
KES00000948	Ref: 00000001	26-Oct-16	15-Oct-20	1,306	21,483.00	Fixed	12.8088				100.6808		
KES00000958	Ref: 00000001	26-Jul-17	1-Jul-22	1,303	18,513.10	Fixed	13.0088				98.3088		
KES00000975	Ref: 00000001	24-Sep-16	15-Sep-22	2,630	49,807.00	Fixed	12.8078				101.8088		
KES00000976	Ref: 00000001	24-Feb-16	1-Feb-20	2,284	49,138.40	Fixed	11.2088				97.2887		
KES00000988	Ref: 00000001	29-Jul-16	15-Jun-20	2,447	39,878.80	Fixed	12.8088				100.7888		
KES00000942	Ref: 00000001	28-Mar-16	8-Mar-20	1,277	49,254.80	Fixed	12.6088	12.4088	100.6088	101.5888	100.8248	100,000.000	
KES00000942	Ref: 00000001	28-Mar-16	8-Mar-20	1,277	49,254.80	Fixed	12.6088	12.3088	100.2088	100.7388	100.8248	200,000.000	
KES00000972	Ref: 00000001	22-Oct-16	1-Oct-20	1,489	29,584.00	Fixed	12.7088				101.8872		
KES00000972	Ref: 00000001	28-Feb-16	1-Feb-20	1,447	29,688.40	Fixed	12.7088				100.8848		
KES00000918	Ref: 00000001	19-Mar-16	8-Apr-20	1,302	44,447.30	Fixed	12.7348	12.5088	100.6984	101.1881	100.2333	215,000.000	
KES00000918	Ref: 00000001	29-Jul-16	15-Jul-20	1,310	35,832.00	Fixed	12.2888				97.2778		
KES00000918	Ref: 00000001	24-Feb-17	1-Feb-21	1,310	4,191.40	Fixed	12.7988				101.0281		
TWENTY YEAR BOND													
KES00000940	Ref: 00000001	30-Jun-16	3-Jun-20	2,303	38,145.10	Fixed	13.7588				100.8818		
KES00000918	Ref: 00000001	30-Mar-17	15-Mar-21	1,307	9,345.80	Fixed	13.0088				97.1883		
KES00000940	Ref: 00000001	26-Nov-16	15-Nov-20	1,413	41,481.40	Fixed	12.8088				100.5481		
KES00000942	Ref: 00000001	26-Sep-16	1-Sep-20	1,313	12,781.20	Fixed	14.0088				104.3128		
KES00000942	Ref: 00000001	26-Sep-16	1-Sep-20	1,313	1,569.00	Fixed	13.2088				100.5488		
KES00000985	Ref: 00000001	26-Jul-16	8-Jul-20	1,305	18,846.00	Fixed	13.2088				100.9772		
KES00000985	Ref: 00000001	15-Apr-19	11-Mar-23	8,844	21,880.00	Fixed	12.8778				101.1188		
TWENTY FIVE YEAR BOND													
KES00000957	Ref: 00000001	28-Jun-16	28-Jun-20	1,411	20,192.00	Fixed	11.2088				91.2611		
KES00000957	Ref: 00000001	29-Jun-16	28-Jun-20	8,379	41,224.00	Fixed	13.4088				101.7988		
THIRTY YEAR BOND													
KES00000918	Ref: 00000001	28-Feb-11	11-Jun-21	7,518	38,144.70	Fixed	13.0088				90.8119		
INFRASTRUCTURE BONDS													
KES00000918	Ref: 00000001	23-Feb-09	8-Feb-21	209	2,889.37	Fixed	12.3088				101.1888		
KES00000924	Ref: 00000001	24-Feb-16	1-Feb-20	1,318	4,189.40	Fixed	12.3088				101.5188		
KES00000918	Ref: 00000001	30-Sep-16	15-Sep-20	1,309	27,820.30	Fixed	11.0088				100.1932		
KES00000918	Ref: 00000001	27-Oct-16	15-Oct-20	1,802	28,110.30	Fixed	11.0088				101.8977		
KES00000953	Ref: 00000001	30-Mar-16	15-Mar-20	1,302	51,192.00	Fixed	11.0088	10.9088	100.2888	101.4708	101.5811	40,000.000	
KES00000953	Ref: 00000001	30-Mar-16	15-Mar-20	2,485	51,192.00	Fixed	11.0088	10.9088	100.3888	101.5881	101.5811	200,000.000	
KES00000954	Ref: 00000001	23-Mar-16	15-Mar-20	1,783	39,102.00	Fixed	12.0088				100.2981		
KES00000954	Ref: 00000001	24-Oct-16	8-Oct-20	1,311	49,029.00	Fixed	12.0088				101.5383		
KES00000986	Ref: 00000001	27-Feb-17	14-Feb-20	1,310	14,100.00	Fixed	12.3088				111.9204		
KES00000986	Ref: 00000001	27-Feb-17	14-Feb-20	1,310	41,448.00	Fixed	12.3088				101.7883		
KES00000985	Ref: 00000001	29-Mar-16	15-Mar-20	1,305	41,184.00	Fixed	12.3088				102.9888		
KES00000985	Ref: 00000001	19-Nov-16	24-Oct-20	1,807	36,787.00	Fixed	12.3088				101.9888		
KES00000970	Ref: 00000001	28-Mar-16	15-Feb-20	1,443	18,828.80	Fixed	12.3088				100.3142		
KES00000942	Ref: 00000001	28-Mar-16	15-Mar-20	1,304	71,028.00	Fixed	11.7088				100.2881		
KES00000940	Ref: 00000001	15-Apr-20	2-Apr-20	3,204	38,610.13	Fixed	10.8088	11.4088	99.6172	97.4548	97.4548	500,000.000	
KES00000940	Ref: 00000001	15-Apr-20	2-Apr-20	3,204	19,275.48	Fixed	10.8088	10.9088	99.4488	98.7388	98.1238	100,000.000	
KES00000940	Ref: 00000001	15-Apr-20	2-Apr-20	3,204	891.30	Fixed	10.8088	10.9088	100.3100	100.0088	100.0000	891.300	
BONDS SELL/BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION													
KES00000918	Ref: 00000001	1-Jul-16	15-Jun-20	1,300	33,248.00	Fixed	12.3718	10.6088	100.8110	100.8400	101.7278	2,000.000	
KES00000918	Ref: 00000001	31-Jul-17	19-Jul-22	3,078	39,174.80	Fixed	12.9688	11.8108	111.7128	100.6204	102.8972	40,000.000	
KES00000918	Ref: 00000001	28-Jul-16	15-Jun-20	1,300	33,248.00	Fixed	12.3718	10.6088	100.8110	100.8400	101.7278	2,000.000	
KES00000948	Ref: 00000001	31-Mar-16	15-Mar-21	1,306	34,789.00	Fixed	12.5088	10.8088	100.1488	100.7188	100.8101	1,000.000	
KES00000958	Ref: 00000001	29-Jul-16	15-Jun-20	1,428	38,420.00	Fixed	12.0088	12.0088	100.1088	99.9988	100.7888	1,000.000	
KES00000918	Ref: 00000001	19-Mar-16	8-Mar-20	1,302	44,447.30	Fixed	12.7348	12.5088	100.6984	101.1881	100.2333	4,000.000	
KES00000948	Ref: 00000001	31-Mar-16	15-Mar-21	1,306	34,789.00	Fixed	12.5088	10.8088	100.1488	100.7188	100.8101	1,000.000	
KES00000958	Ref: 00000001	29-Jul-16	15-Jun-20	1,428	38,420.00	Fixed	12.0088	12.0088	100.1088	99.9988	100.7888	1,000.000	
KES00000918	Ref: 00000001	19-Mar-16	8-Mar-20	1,302	44,447.30	Fixed	12.7348	12.5088	100.6984	101.1881	100.2333	4,000.000	
KES00000948	Ref: 00000001	31-Mar-16	15-Mar-21	1,306	34,789.00	Fixed	12.5088	10.8088	100.1488	100.7188	100.8101	1,000.000	
KES00000958	Ref: 00000001	29-Jul-16	15-Jun-20	1,428	38,420.00	Fixed	12.0088	12.0088	100.1088	99.9988	100.7888	1,000.000	
KES00000918	Ref: 00000001	19-Mar-16	8-Mar-20	1,302	44,447.30	Fixed	12.7348	12.5088	100.6984	101.1881	100.2333	4,000.000	
KES00000948	Ref: 00000001	31-Mar-16	15-Mar-21	1,306	34,789.00	Fixed	12.5088	10.8088	100.1488	100.7188	100.8101	1,000.000	
KES00000958	Ref: 00000001	29-Jul-16	15-Jun-20	1,428	38,420.00	Fixed	12.0088	12.0088	100.1088	99.9988	100.7888	1,000.000	
KES00000918	Ref: 00000001	19-Mar-16	8-Mar-20	1,302	44,447.30	Fixed	12.7348	12.5088	100.6984	101.1881	100.2333	4,000.000	