

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE												May 6, 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												
TWO YEAR BONDS												
FXD 12010120Y	KE0000008923	26-Jun-15	25-Jun-21	264	31,139.35							101.3542
FIVE YEAR BONDS												
FXD 12010142 5Y	KE0000002548	25-Jun-15	25-Jun-20	47	30,255.55							100.9845
FXD 12010145 5Y	KE0000002594	20-Jun-15	20-Jun-20	203	30,273.85							102.7419
FXD 12010146 5Y	KE0000004549	25-Apr-16	18-Apr-21	545	15,544.30				14.5340	9.1509	105.7381	104.6544
FXD 12010147 5Y	KE0000005107	25-Mar-16	18-Mar-21	539	24,295.30							104.0499
FXD 12010148 5Y	KE0000005450	25-Sep-16	20-Sep-21	1,113	22,021.05							104.6574
FXD 12010149 5Y	KE0000004149	18-Jul-17	22-Aug-22	538	25,599.15							104.2364
FXD 12010151 5Y	KE0000007754	23-Oct-17	17-Oct-22	594	20,712.10							111.2893
FXD 12010148 5Y	KE0000007034	24-Mar-18	20-Mar-23	1,048	30,735.25							104.6500
FXD 12010149 5Y	KE0000009547	25-Feb-19	19-Feb-24	1,384	65,359.50							100.5851
FXD 12010149 5Y	KE0000001096	13-May-18	8-May-24	1,461	29,201.40							99.1844
FXD 12010149 5Y	KE0000002576	14-Dec-19	9-Dec-24	1,673	20,485.25							101.2088
TEN YEAR BONDS												
FXD 1201010120Y	KE1000001998	1-Nov-10	10-Oct-20	166	33,387.80							100.3554
FXD 1201010120Y	KE1000001998	25-Jun-12	13-Jun-22	768	26,273.25							12.7292
FXD 1201010120Y	KE1000001998	1-Jul-11	18-Jun-21	1,159	39,448.25				10.8009	108.6953	104.5598	104.9595
FXD 1201014120Y	KE1000008950	25-May-15	15-Jun-24	1,349	35,852.13				10.7500	107.7891	104.2432	103.1737
FXD 1201010120Y	KE1000001020	29-Apr-16	17-Apr-26	2,294	18,304.45							116.7525
FXD 1201010120Y	KE1000007327	31-Jul-17	19-Jul-27	1,078	35,174.40							106.5850
FXD 1201010120Y	KE1000007052	27-Aug-18	14-Aug-28	1,022	40,544.60							103.9278
FXD 1201010120Y	KE1000007034	27-Oct-19	4-Oct-29	1,134	37,747.15							105.7345
FXD 1201010120Y	KE1000009503	25-Feb-19	12-Feb-29	1,204	52,044.00							101.4883
FXD 1201010120Y	KE1000009877	14-Apr-18	2-Apr-28	1,254	33,245.00							102.3000
FXD 1201010120Y	KE1000004870	13-Apr-19	6-Apr-29	1,379	40,005.00							97.5673
FXD 1201010120Y	KE1000005559	25-Nov-19	12-Nov-29	1,477	36,435.55							100.2689
FIFTEEN YEAR BONDS												
FXD 1201010135Y	KE1000001345	26-Mar-07	7-Mar-22	678	3,654.40				14.5000	10.1500	109.1318	106.5560
FXD 1201010135Y	KE1000001350	25-Jun-07	6-Jun-22	761	32,459.60							105.8135
FXD 1201010135Y	KE1000001350	16-Nov-07	7-Nov-22	915	32,269.10							104.6261
FXD 1201010135Y	KE1000001429	24-Mar-08	13-Mar-23	1,549	34,488.85							104.5145
FXD 1201010135Y	KE1000001438	26-Oct-09	7-Oct-24	1,615	31,952.45							110.2590
FXD 1201010135Y	KE1000001550	29-Mar-10	10-Mar-25	1,703	27,681.50							98.3678
FXD 1201010135Y	KE1000001625	14-Sep-12	6-Sep-22	2,474	48,427.40							96.8024
FXD 1201010135Y	KE1000001796	25-Sep-14	5-Sep-24	1,263	41,235.40							95.3564
FXD 1201010135Y	KE1000001809	29-Apr-13	10-Apr-28	1,889	55,875.60							100.7885
FXD 1201010135Y	KE1000001844	29-Mar-18	9-May-23	5,277	49,254.85							100.4467
FXD 1201010135Y	KE1000001867	27-Oct-19	7-Oct-24	1,489	49,254.85							100.4570
FXD 1201010135Y	KE1000001949	29-Jun-19	9-Jun-24	4,996	50,565.60							102.3126
FXD 1201010135Y	KE1000001104	13-May-18	24-Apr-24	5,101	42,447.40							100.3835
FXD 1201010135Y	KE1000001028	29-Jul-19	30-Jul-24	1,179	51,905.35							97.0779
FXD 1201010135Y	KE1000007238	25-Feb-20	9-Feb-25	5,389	5,191.25							101.0254
TWENTY YEAR BOND												
FXD 120101020Y	KE1000001493	30-Jun-08	5-Jun-28	2,562	38,145.10							105.8818
FXD 1201010100Y	KE1000001419	30-May-11	5-May-31	4,016	3,265.40							95.4540
FXD 120101020Y	KE1000001594	25-Nov-12	1-Nov-32	4,562	4,425.65							96.5193
FXD 120101020Y	KE1000001564	26-Sep-16	1-Sep-36	14,580	12,781.25							104.3426
FXD 120101020Y	KE1000001825	26-Mar-18	1-Mar-38	6,509	31,587.20							103.2000
FXD 120101020Y	KE1000001964	30-Jul-18	5-Jul-38	6,644	31,545.40				13.1738	109.6922	109.0902	101.2445
FXD 120101020Y	KE1000001994	15-Apr-19	21-Mar-39	6,693	23,560.05							104.2146
TWENTY FIVE YEAR BOND												
FXD 120101025Y	KE1000001299	29-Jun-10	29-May-35	5,500	20,192.50							91.2611
FXD 120101025Y	KE10000018549	25-Jun-18	25-May-43	8,419	43,224.05							98.5337
THIRTY YEAR BOND												
FXD 120101030Y	KE1000001136	28-Feb-11	21-Jun-41	1,565	26,144.70							90.8418
INFRASTRUCTURE BONDS												
IFB 1200010121Y	KE1000001196	23-Feb-09	8-Feb-24	278	7,868.37							104.1666
IFB 1200010121Y	KE1000001304	7-Dec-09	22-Nov-24	566	5,398.31							101.5126
IFB 1201010121Y	KE1000001244	3-Oct-11	10-Sep-24	1,230	11,732.50							107.6924
IFB 1201010121Y	KE1000001619	30-Sep-13	15-Sep-26	1,569	27,825.35							100.6198
IFB 1201010121Y	KE1000001109	27-Oct-14	13-Oct-26	2,350	27,045.95							97.5013
IFB 1201010121Y	KE1000001406	14-Oct-15	7-Dec-24	1,474	25,149.50							97.2128
IFB 1201010121Y	KE1000001653	24-Mar-15	15-Mar-27	1,264	31,147.25							100.5200
IFB 1201010121Y	KE1000001454	23-May-16	12-May-25	1,832	35,303.20							105.7678
IFB 1201010121Y	KE1000001559	24-Oct-16	8-Oct-24	1,176	40,005.00							99.8606
IFB 1201010121Y	KE1000001689	27-Feb-17	12-Feb-29	1,304	14,530.40							111.6234
IFB 1201010121Y	KE1000001788	27-Nov-17	10-Nov-24	1,657	41,449.45							107.1255
IFB 1201010121Y	KE1000001903	29-Jun-18	10-Jun-23	1,433	14,144.45							100.2572
IFB 1201010121Y	KE1000001919	18-Nov-18	25-Oct-26	6,746	36,787.30							97.8171
IFB 1201010121Y	KE1000001970	25-Mar-19	22-Feb-24	6,692	18,028.65							101.4458
IFB 1201010121Y	KE1000001554	28-Oct-19	8-Oct-26	1,633	71,028.55				12.7500	97.0805	95.0002	104,000.000
IFB 1201010121Y	KE1000001554	28-Oct-19	8-Oct-26	1,633	71,028.55				12.7500	96.4645	95.2099	95.2070
IFB 1201010121Y	KE1000001543	28-Oct-19	8-Oct-26	1,633	71,028.55				12.4800	96.6731	95.4149	96.2071
IFB 1201010121Y	KE1000001544	28-Oct-19	8-Oct-26	1,633	71,028.55				12.4300	96.9264	95.7482	96.2070
IFB 1201010121Y	KE1000001649	15-Apr-20	2-Apr-29	2,353	39,010.13				10.0500	99.3234	98.8679	139,000.000
IFB 1201010121Y	KE1000001649	15-Apr-20	2-Apr-29	2,353	39,010.13				10.0500	95.8780	95.2232	98.8679
IFB 1201010121Y	KE1000001710	11-Sep-17	7-Sep-20	124	891.35				10.0000	101.5400	101.0000	100.0000
BONDS SELL/BUY BACK TRANSACTIONS												
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES.50 MILLION												
FXD 1201010120Y	KE1000001129	29-Jul-10	30-Jul-21	5,173	50,552.95				12.2000	13.2600	97.4855	94.1193
IFB 1201010121Y	KE1000001813	30-Sep-13	15-Sep-25	1,959	27,825.35				11.0000	9.7500	104.8451	101.8191
IFB 1201010121Y	KE1000001805	29-Jun-14	10-Jun-23	1,432	41,154.45				12.6500	11.6700	105.2765	101.2397
IFB 1201010121Y	KE1000001805	29-Jun-14	10-Jun-23	1,432	41,144.85				10.6600	10.5400	105.8670	100.2267
IFB 1201010121Y	KE1000001970	25-Mar-19	22-Feb-24	6,692	18,028.65				12.2000	13.2500	94.3442	92.8930
IFB 1201010121Y	KE1000001840	14-Apr-20	2-Apr-29	2,353	39,010.13				10.0500	11.3600	98.9971	97.6414
IFB 1201010121Y	KE1000001840	14-Apr-20	2-Apr-29	2,353	39,010.13				10.0500	11.2400	98.8338	98.1238
IFB 1201010121Y	KE1000001840	14-Apr-20	2-Apr-29	2,353	39,010.13				10.0500	11.4200	98.0152	97.3594
IFB 1201010121Y	KE1000001840	14-Apr-20	2-Apr-29	2,353	39,010.13				10.0500	96.3178	95.6076	96.8679
IFB 1201010121Y	KE1000001840	14-Apr-20	2-Apr-29	2,353	39,010.13				10.0500	11.9200	97.6544	95.9998
IFB 1201010121Y	KE1000001840	14-Apr-20	2-Apr-29	2,353	39,010.13				10.0500	11.9800	97.2007	95.9849
IFB 1201010121Y	KE1000001840	14-Apr-20	2-Apr-29	2,353	39,010.13				10.0500	11.7600	98.7425	98.0867
IFB 1201010121Y	KE100000184											
IFB 1201010121Y	KE1000001840	14-Apr-20	2-Apr-29	2,353	39,010.13				10.0500	11.4500	98.4024	97.8197
IFB 1201010121Y	KE1000001840	14-Apr-20	2-Apr-29	2,353	39,010.13				10.0500	11.6400	96.4400	95.4900
IFB 1201010121Y	KE1000001840	14-Apr-20	2-Apr-29	2,353	39,010.13				10.0500	11.7800	96.4772	96.8214
IFB 1201010121Y	KE1000001840	14-Apr-20	2-Apr-29	2,353	39,010.13				10.0500	11.8000	95.1638	95.6620
IFB 1201010121Y	KE1000001840	14-Apr-20	2-Apr-29									