

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE												May 13, 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												
FND 10010107	KE000000932	28-Jan-19	26-Jan-21	257	31.15045	Fixed		10.7910				101.3542
FIVE YEAR BONDS												
FND 10010108	RF-convert	KE000000942	29-Jan-19	23-Jan-23	49	30.699	Fixed	13.1088				100.8848
FND 10010109		KE000000904	30-Nov-15	23-Nov-20	194	30.673	Fixed	13.3006				100.7419
FND 10010110		KE000000948	25-Apr-16	19-Apr-21	361	31.084	Fixed	14.3360				100.8464
FND 10010111		KE000000932	25-Apr-16	19-Apr-21	632	29.389	Fixed	11.6880				100.8307
FND 10010112		KE000000936	26-Sep-16	20-Sep-21	1,111	23.051	Fixed	13.1180				100.6574
FND 10010113		KE000000934	29-Apr-17	23-Apr-22	891	29.098	Fixed	12.4880				100.2364
FND 10010114		KE000000764	23-Oct-17	17-Oct-22	887	28.712	Fixed	12.5170				111.2803
FND 10010115		KE000000816	26-Mar-18	20-Mar-23	1,041	30.705	Fixed	12.2880				100.6500
FND 10010116		KE000000947	25-Feb-18	19-Feb-23	1,377	60.369	Fixed	11.3048				99.8924
FND 10010117		KE000000706	13-May-18	7-May-23	1,494	30.651	Fixed	10.8720				98.1842
FND 10010118		KE000000706	16-Oct-17	9-Oct-21	1,671	26.465	Fixed	11.6580				100.2689
TEN YEAR BONDS												
FND 10010101	RF-convert	KE000000098	1-Nov-10	15-Oct-20	159	33.387	Fixed	6.3070	8.4000	100.9048	100.3307	100.3362
FND 10010102	RF-convert	KE000000058	26-Jun-10	19-Jun-20	761	36.673	Fixed	12.7960				100.0845
FND 10010103	RF-convert	KE000000012	1-Jul-10	15-Jun-20	1,130	30.648	Fixed	12.7230	10.6000	100.2092	100.4204	100.0000
FND 10010104	RF-convert	KE000000080	25-Mar-15	19-Jun-20	1,342	30.692	Fixed	12.1800				100.2422
FND 10010105		KE000000326	29-Apr-16	17-Aug-20	2,287	30.368	Fixed	13.0380				116.7265
FND 10010106		KE000000792	31-Mar-17	19-Apr-22	3,079	30.174	Fixed	12.9680				100.6504
FND 10010107		KE000000876	27-Aug-16	16-Aug-20	3,315	40.884	Fixed	12.6880				100.0378
FND 10010108		KE000000816	17-Oct-16	8-Oct-20	3,187	30.702	Fixed	12.6580				100.7386
FND 10010109		KE000000963	25-Feb-19	12-Feb-23	1,187	50.044	Fixed	12.4380				101.4883
FND 10010110		KE000000877	15-Apr-19	2-Apr-23	3,346	41.330	Fixed	12.3080				100.4870
FND 10010111		KE000000847	19-Aug-19	8-Aug-23	3,372	41.003	Fixed	11.5170				97.6875
FND 10010112		KE000000959	25-Nov-19	12-Nov-23	3,470	36.426	Fixed	12.2980				100.2689
FIFTEEN YEAR BONDS												
FND 10010113		KE000000345	20-Mar-07	2-Mar-22	963	33.654	Fixed	14.5000				100.1112
FND 10010114		KE000000330	23-Jan-07	8-Jun-22	794	32.480	Fixed	13.0080				100.1068
FND 10010115	RF-convert	KE000000360	26-Nov-07	2-Nov-22	969	34.064	Fixed	12.5000				100.6261
FND 10010116		KE000000320	21-Mar-08	15-Mar-23	1,004	34.709	Fixed	13.0080				100.7964
FND 10010117		KE000000348	20-Oct-08	2-Oct-23	1,808	31.852	Fixed	12.5000				110.2689
FND 10010118		KE000000320	20-Oct-08	2-Oct-23	1,808	31.852	Fixed	12.5000				110.2689
FND 10010119	RF-convert	KE000000358	25-Apr-11	8-Dec-23	2,035	44.143	Fixed	8.0000				99.3686
FND 10010120		KE000000363	25-Sep-12	17-Dec-27	2,877	49.807	Fixed	11.8880				98.6071
FND 10010121	RF-convert	KE000000720	25-Feb-13	2-Feb-28	2,804	42.138	Fixed	11.2000				97.8857
FND 10010122		KE000000388	29-Apr-13	19-Apr-28	2,889	39.750	Fixed	12.0000				100.7885
FND 10010123		KE000000424	29-Mar-13	8-May-23	3,277	49.544	Fixed	12.6880				100.4461
FND 10010124		KE000000873	22-Oct-16	1-Oct-21	4,881	50.864	Fixed	12.7580				100.0079
FND 10010125		KE000000816	20-Jun-16	8-Jun-21	4,889	30.686	Fixed	12.6780				100.3108
FND 10010126		KE000000154	13-May-18	31-Apr-24	5,094	44.647	Fixed	12.7380				100.3630
FND 10010127		KE000000128	25-Jul-18	15-Jul-24	5,177	40.654	Fixed	12.3480				97.0771
FND 10010128		KE000000218	25-Feb-20	2-Feb-31	5,381	5.191	Fixed	12.7980				101.0254
TWENTY YEAR BOND												
FND 10010201	RF-convert	KE000000480	30-Jun-08	8-Jun-28	2,845	38.146	Fixed	13.7500				100.8818
FND 10010202	RF-convert	KE000000217	30-May-10	1-May-31	4,039	43.863	Fixed	12.0000				98.4513
FND 10010203	RF-convert	KE000000344	26-Nov-12	2-Nov-32	4,686	44.481	Fixed	12.6880				98.4681
FND 10010204	RF-convert	KE000000320	26-Mar-14	1-Sep-34	5,805	51.761	Fixed	12.0000				100.3105
FND 10010205	RF-convert	KE000000320	26-Mar-14	1-Sep-34	5,805	51.761	Fixed	12.0000				100.3105
FND 10010206	RF-convert	KE000000363	30-Jul-14	8-Jul-34	6,647	55.648	Fixed	12.0000	13.0000	100.2129	100.3307	100.0000
FND 10010207	RF-convert	KE000000994	15-Apr-17	21-Mar-39	8,896	23.600	Fixed	12.7500				100.2456
TWENTY FIVE YEAR BOND												
FND 10010208	RF-convert	KE000000009	26-Jun-16	26-Mar-41	8,493	20.130	Fixed	11.2000				99.2611
FND 10010209	RF-convert	KE000000848	25-Jun-18	25-May-43	8,412	43.224	Fixed	13.4000				99.2570
THIRTY YEAR BOND												
SDR 10010301	RF-convert	KE000000235	28-Feb-11	21-Jul-31	7,958	26.144	Fixed	12.2000				99.8419
INFRASTRUCTURE BONDS												
IFB 10000120		KE000000016	23-Feb-09	8-Feb-21	271	7.889	Fixed	12.9000				104.5688
IFB 10000121		KE000000034	7-Dec-09	22-Nov-21	559	5.388	Fixed	12.0000				101.5108
IFB 10010122		KE000000042	3-Oct-11	18-Sep-23	1,229	11.738	Fixed	12.0000				107.8921
IFB 10010123		KE000000018	30-Jun-11	15-Jun-23	1,981	12.205	Fixed	11.0000				107.3189
IFB 10010124		KE000000109	27-Oct-14	15-Oct-26	2,363	27.084	Fixed	11.0000				101.4548
IFB 10010125		KE000000105	16-Dec-14	2-Dec-26	1,804	26.113	Fixed	11.0000	10.3000	100.0136	101.2973	97.2100
IFB 10010126		KE000000063	30-Mar-15	15-Mar-27	2,487	41.189	Fixed	12.0000				100.0000
IFB 10010127		KE000000454	23-May-16	18-May-25	1,805	36.303	Fixed	12.0000	10.8000	111.8198	111.8198	90.7679
IFB 10010128		KE000000065	24-Oct-16	1-Oct-28	4,180	40.024	Fixed	12.0000				99.8900
IFB 10010129		KE000000090	27-Feb-17	12-Feb-29	1,187	14.320	Fixed	12.0000				111.8234
IFB 10010130		KE000000786	27-Nov-17	18-Nov-29	7,950	41.448	Fixed	12.0000	10.8880	112.7029	106.9000	100.9627
IFB 10010131		KE000000803	29-Jan-18	10-Jan-31	4,605	41.184	Fixed	12.0000				100.2387
IFB 10010132		KE000000819	19-Mar-18	25-Oct-30	4,739	36.787	Fixed	11.9990				98.1287
IFB 10010133		KE000000790	25-Mar-18	21-Feb-34	8,885	18.828	Fixed	12.0000	12.8000	97.1945	95.4892	101.4148
IFB 10010134		KE000000843	25-Oct-19	2-Oct-30	5,606	37.038	Fixed	11.7500	12.5000	96.7190	96.2077	96.2071
IFB 10020101		KE000000840	15-Apr-20	2-Apr-29	3,246	30.010	Fixed	10.8000	10.8000	100.2202	99.3209	95.6654
IFB 10020102		KE000000840	15-Apr-20	2-Apr-29	3,246	30.010	Fixed	10.8000	11.8000	95.2430	95.4889	100.0000
IFB 10020103		KE000000840	15-Apr-20	2-Apr-29	3,246	30.010	Fixed	10.8000	11.8000	95.7989	97.3641	95.6654
IFB 10020104		KE000000840	15-Apr-20	2-Apr-29	3,246	30.010	Fixed	10.8000	11.8000	95.7989	97.3641	95.6654
IFB 10020105		KE000000840	15-Apr-20	2-Apr-29	3,246	30.010	Fixed	10.8000	11.8000	95.7989	97.3641	95.6654
IFB 10020106		KE000000840	15-Apr-20	2-Apr-29	3,246	30.010	Fixed	10.8000	11.8000	95.7989	97.3641	95.6654
IFB 10020107		KE000000840	15-Apr-20	2-Apr-29	3,246	30.010	Fixed	10.8000	11.8000	95.7989	97.3641	95.6654
IFB 10020108		KE000000840	15-Apr-20	2-Apr-29	3,246	30.010	Fixed	10.8000	11.8000	95.7989	97.3641	95.6654
IFB 10020109		KE000000840	15-Apr-20	2-Apr-29	3,246	30.010	Fixed	10.8000	11.8000	95.7989	97.3641	95.6654
IFB 10020110		KE000000840	15-Apr-20	2-Apr-29	3,246	30.010	Fixed	10.8000	11.8000	95.7989	97.3641	95.6654
IFB 10020111		KE000000840	15-Apr-20	2-Apr-29	3,246	30.010	Fixed	10.8000	11.8000	95.7989	97.3641	95.6654
IFB 10020112		KE000000840	15-Apr-20	2-Apr-29	3,246	30.010	Fixed	10.8000	11.8000	95.7989	97.3641	95.6654
IFB 10020113		KE000000840	15-Apr-20	2-Apr-29	3,246	30.010	Fixed	10.8000	11.8000	95.7989	97.3641	95.6654
IFB 10020114		KE000000840	15-Apr-20	2-Apr-29	3,246	30.010	Fixed	10.8000	11.8000	95.7989	97.3641	95.6654
IFB 10020115		KE000000840	15-Apr-20	2-Apr-29	3,246	30.010	Fixed	10.8000	11.8000	95.7989	97.3641	95.6654
IFB 10020116		KE000000840	15-Apr-20	2-Apr-29	3,246	30.010	Fixed	10.8000	11.8000	95.7989	97.3641	95.6654
IFB 10020117		KE000000840	15-Apr-20	2-Apr-29	3,246	30.010	Fixed	10.8000	11.8000	95.7989	97.3641	95.6654
IFB 10020118		KE000000840	15-Apr-20	2-Apr-29	3,246	30.010	Fixed	10.8000	11.8000	95.7989	97.3641	95.6654
IFB 10020119		KE000000840	15-Apr-20	2-Apr-29	3,246	30.010	Fixed	10.8000	11.8000	95.7989	97.3641	95.6654
IFB 10020120		KE000000840	15-Apr-20	2-Apr-29	3,246	30.010	Fixed	10.8000	11.8000	95.7989	97.3641	95.6654
IFB 10020121		KE000000840	15-Apr-20	2-Apr-29	3,246	30.010	Fixed	10.8000	11.8000	95.7989	97.3641	95.6654
IFB 10020122		KE000000840	15-Apr-20	2-Apr-29	3,246	30.010	Fixed	10.8000	11.8000	95.7989	97.3641	95.6654
IFB 10020123		KE000000840	15-Apr-20	2-Apr-29	3,246	30.010	Fixed	10.8000	11.8000	95.7989	97.3641	95.665