



BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE													May 15, 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													May 15, 2020
TWO YEAR BONDS													May 15, 2020
FIVE YEAR BONDS													May 15, 2020
FND 1001010	KE0000000362	28-Jan-10	25-Jan-21	255	31,120.81	Fixed	10.7510					101.3542	
FND 2001010	KE0000000362	28-Jan-10	25-Jan-21	255	30,959.04	Fixed	10.7510	8.8700	105.8798	105.8904	105.9378	70,000.000	
FND 2001010	KE0000000364	30-Nov-10	28-Nov-20	180	30,873.85	Fixed	10.7510					102.7419	
FND 1001010	KE0000000364	28-Apr-10	18-Apr-21	339	30,844.20	Fixed	10.7510					102.8554	
FND 2001010	KE0000000362	28-Apr-10	18-Apr-21	339	29,389.30	Fixed	10.7510					102.8207	
FND 3001010	KE0000000364	26-Sep-10	20-Sep-21	1,111	23,051.09	Fixed	13.1150					104.6574	
FND 1001010	KE0000000364	28-Apr-10	18-Apr-21	339	29,099.15	Fixed	10.7510					102.8206	
FND 2001010	KE0000000766	23-Oct-17	17-Oct-22	585	28,712.16	Fixed	12.5170					111.2803	
FND 1001010	KE0000000818	26-Mar-10	26-Mar-21	1,039	30,709.51	Fixed	12.2890					104.6000	
FND 1001010	KE0000000847	25-Feb-10	18-Feb-24	1,375	60,369.50	Fixed	11.3080					99.8924	
FND 2001010	KE0000000766	13-May-19	8-May-24	1,626	38,801.46	Fixed	10.8720					98.1964	
FND 3001010	KE0000000766	16-Oct-19	15-Oct-24	1,689	20,485.45	Fixed	11.6580					101.5089	
FND 0000010	KE0000000847	11-May-20	5-May-25	1,815	20,777.17	Fixed	11.6670						
TEN YEAR BONDS													May 15, 2020
FND 2001010	KE0000000766	16-Oct-19	15-Oct-24	1,689	38,801.46	Fixed	10.8720					100.3207	
FND 1001010	KE0000000766	25-Jan-10	15-Jan-21	789	30,273.21	Fixed	12.7080					104.9485	
FND 1001010	KE0000000607	1-Jul-10	10-Jun-21	1,130	39,248.40	Fixed	12.2710					104.9578	
FND 1001010	KE0000000890	29-Mar-10	15-Jan-24	1,345	36,052.15	Fixed	12.1860					104.2422	
FND 1001010	KE0000000820	29-Mar-10	17-Apr-20	2,089	10,306.45	Fixed	12.0390					115.7205	
FND 1001010	KE0000002227	31-Jul-17	19-Jul-22	510	30,174.80	Fixed	12.9880					106.2852	
FND 1001010	KE0000000766	27-Jul-10	14-Apr-20	3,013	60,884.60	Fixed	12.6880					104.9078	
FND 2001010	KE0000000818	17-Dec-10	4-Dec-20	1,105	30,787.15	Fixed	12.5050					105.7481	
FND 1001010	KE0000000820	25-Jul-10	15-Feb-20	3,136	60,884.60	Fixed	12.4380					101.4883	
FND 2001010	KE0000000827	18-Apr-10	2-Apr-20	3,244	11,362.00	Fixed	12.3000					106.4870	
FND 2001010	KE0000000818	19-Mar-10	15-Feb-20	3,120	60,884.60	Fixed	12.1170					97.2613	
FND 4001010	KE0000000609	25-Nov-19	15-Nov-29	3,488	36,426.95	Fixed	12.2810	12.2000	105.2987	105.4361	105.2859	350,000.000	
FIFTEEN YEAR BONDS													May 15, 2020
FND 0000010	KE0000000345	28-Mar-07	7-Mar-22	661	3,654.60	Fixed	14.5000					107.1112	
FND 0000010	KE0000000352	28-Jun-07	8-Jun-22	792	34,692.80	Fixed	13.5000					106.1060	
FND 0000010	KE0000000360	26-Nov-07	15-Nov-21	986	34,558.16	Fixed	13.0000					104.9281	
FND 0000010	KE0000000428	31-Mar-08	15-Mar-23	1,592	34,789.80	Fixed	12.5000					104.7565	
FND 0000010	KE0000000350	28-Mar-08	15-Mar-23	1,590	34,789.80	Fixed	12.5000					104.7565	
FND 0000010	KE0000000350	28-Mar-08	15-Mar-23	1,590	27,683.20	Fixed	12.5000					98.2673	
FND 0000010	KE0000000365	28-Mar-08	15-Mar-23	1,590	27,683.20	Fixed	12.5170					98.2673	
FND 0000010	KE0000000365	28-Mar-08	15-Mar-23	1,590	49,827.70	Fixed	11.0000					96.8671	
FND 0000010	KE0000000766	25-Feb-17	7-Feb-22	516	42,184.45	Fixed	11.2500					97.3857	
FND 0000010	KE0000000820	29-Mar-10	15-Mar-20	2,087	34,474.60	Fixed	12.0000					104.7861	
FND 0000010	KE0000000818	29-Mar-10	8-Mar-21	5,277	49,254.60	Fixed	12.6500					100.4467	
FND 0000010	KE0000000818	22-Oct-10	1-Oct-21	6,889	29,564.50	Fixed	12.7500					102.9274	
FND 0000010	KE0000000818	29-Mar-10	8-Mar-21	4,987	30,566.00	Fixed	12.8570					100.3188	
FND 0000010	KE0000000158	13-Mar-10	13-Mar-21	6,889	41,447.40	Fixed	12.7380					101.3631	
FND 0000010	KE0000000158	28-Jul-10	10-Jul-24	5,189	50,552.41	Fixed	12.3000					97.0779	
FND 0000010	KE0000000718	29-Feb-20	2-Feb-25	5,179	5,191.25	Fixed	12.7980					101.0264	
TWENTY YEAR BOND													May 15, 2020
FND 0000010	KE0000000460	30-Jun-08	3-Jun-23	2,363	36,165.10	Fixed	13.7500					106.8816	
FND 0000010	KE0000000178	30-Mar-11	3-Mar-21	4,087	4,380.40	Fixed	13.0000					94.4513	
FND 0000010	KE0000000365	28-Nov-17	1-Nov-22	4,933	44,881.65	Fixed	12.0000					96.4261	
FND 0000010	KE0000000464	5-Mar-10	5-Mar-20	5,889	12,781.20	Fixed	14.0000					104.5105	
FND 0000010	KE0000000365	28-Mar-18	1-Mar-38	6,498	31,487.70	Fixed	12.2000					102.7483	
FND 0000010	KE0000000609	26-Jul-19	5-Jul-29	6,825	15,464.64	Fixed	12.0000					104.7562	
FND 0000010	KE0000000894	15-Apr-19	21-Mar-39	6,884	22,560.01	Fixed	12.8730					103.2165	
THIRTY YEAR BOND													May 15, 2020
FND 0000010	KE0000000369	28-Jun-10	28-May-35	5,491	20,192.50	Fixed	11.2500					97.2611	
FND 0000010	KE0000000469	25-Jun-10	25-May-41	8,410	43,224.45	Fixed	11.4000					97.2570	
INFRASTRUCTURE BONDS													May 15, 2020
IFB 1000010	KE0000000215	28-Feb-11	21-Jan-41	7,598	28,164.70	Fixed	12.0000					92.8419	
IFB 1000010	KE0000000198	23-Feb-09	8-Feb-21	269	7,868.37	Fixed	12.5000					104.1888	
IFB 2000010	KE0000000324	7-Dec-09	22-Nov-21	596	5,388.33	Fixed	12.0000					101.5128	
IFB 1001010	KE0000000242	3-Oct-10	18-Sep-21	1,211	17,758.86	Fixed	12.0000					102.2892	
IFB 1001010	KE0000000310	30-Sep-10	18-Sep-20	1,969	27,351.15	Fixed	11.0000	10.9900	102.7048	101.1032	101.0483	700,000.000	
IFB 1001010	KE0000000108	27-Oct-10	15-Oct-20	2,361	27,685.10	Fixed	11.0000					102.4649	
IFB 1001010	KE0000000108	14-Oct-10	15-Sep-20	1,882	26,119.15	Fixed	11.0000					111.9689	
IFB 1001010	KE0000000350	27-Oct-10	15-Sep-22	2,495	51,192.20	Fixed	11.0000					100.3200	
IFB 1001010	KE0000000454	23-Mar-10	13-Mar-20	1,823	36,303.20	Fixed	12.0000					92.9465	
IFB 1001010	KE0000000609	28-Oct-10	8-Oct-31	4,381	49,029.85	Fixed	12.0000					99.8930	
IFB 1001010	KE0000000609	27-Feb-10	15-Feb-20	3,136	49,439.40	Fixed	12.0000					99.8930	
IFB 1001010	KE0000000766	27-Feb-17	18-Feb-24	1,688	41,448.46	Fixed	12.0000					106.3250	
IFB 1001010	KE0000000820	29-Mar-10	15-Mar-21	4,603	41,184.46	Fixed	12.0000					103.2397	
IFB 1001010	KE0000000108	19-Nov-10	25-Oct-30	6,737	36,787.30	Fixed	11.9500					96.1267	
IFB 1001010	KE0000000766	28-Mar-10	22-Feb-24	6,889	16,628.45	Fixed	12.2000	12.2000	100.6758	98.9881	97.5085	151,000.000	
IFB 1001010	KE0000000766	25-Mar-10	24-Feb-24	6,889	16,628.45	Fixed	12.2000	12.2000	97.2615	98.9879	97.5080	200,000.000	
IFB 1001010	KE0000000766	25-Mar-10	24-Feb-24	6,889	16,628.45	Fixed	12.2000	12.2000	98.2841	97.5077	97.5080	200,000.000	
IFB 1001010	KE0000000766	25-Mar-10	24-Feb-24	6,889	16,628.45	Fixed	12.2000					97.5080	200,000.000
IFB 1001010	KE0000000543	28-Oct-10	8-Oct-30	5,624	71,028.55	Fixed	11.7500	12.0000	98.9638	98.9818	98.2027	600,000.000	
IFB 1001010	KE0000000543	28-Oct-10	8-Oct-30	5,624	71,028.55	Fixed	11.7500	12.5000	95.1641	95.1689	95.1689	200,000.000	
IFB 1001010	KE0000000410	15-Apr-20	2-Apr-29	3,244	36,010.13	Fixed	10.8500	11.7500	95.1641	95.1689	95.1689	200,000.000	
IFB 1001010	KE0000000710	11-Sep-17	7-Sep-22	515	891.35	Fixed	10.0000	10.0000	101.8100	100.1000	100.0000	466.876	
BONDS SELL/BUY BACK TRANSACTIONS													May 15, 2020
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION													May 15, 2020
FND 0001010	KE0000000808	29-Apr-13	10-Apr-20	2,887	39,876.000	Fixed	12.0000	12.6000	97.8674	97.8232	100.7893	1,000.000	
FND 2001010	KE0000000107	28-Apr-10	19-Apr-21	438	24,385.40	Fixed	10.9900	8.6617	100.2028	100.0708	100.2102	40,000.000	
FND 3001010	KE0000000364	26-Sep-10	20-Sep-21	1,111	23,051.09	Fixed	13.1150					104.6574	
FND 1001010	KE0000000364	27-Oct-10	15-Oct-20	2,361	27,685.10	Fixed	11.0000	10.6930	100.0153	101.8198	101.4694	30,000.000	
FND 1001010	KE0000000364	15-Oct-10	15-Oct-20	1,092	26,119.15	Fixed	11.0000	8.8000	97.2892	98.3006	101.0877	400.000	
IFB 1001010	KE0000000543	28-Oct-10	8-Oct-30	5,624	71,028.55	Fixed	11.7500	12.4000	98.3304	97.7314	98.2027	3,000.000	
IFB 1001010	KE0000000543	28-Oct-10	8-Oct-30	5,624	71,028.55	Fixed	11.7500	12.6000	95.2726	94.6895	95.2027	20,000.000	
IFB 1001010	KE0000000543	28-Oct-10	8-Oct-30	5,624	71,028.55	Fixed	11.7500	11.5000	101.9438	101.3608	98.2027	1,000.000	
IFB 1002010	KE0000000430	15-Apr-20	2-Apr-29	3,244	36,010.13	Fixed	10.8500	10.7204	101.3613	101.4755	98.9877	1,900.000	
IFB 1002010	KE0000000430	15-Apr-20	2-Apr-29	3,244	36,010.13	Fixed	10.8500	10.7204	98.9889	97.9952	98.9877	1,900.000	
IFB 1002010	KE0000000430	15-Apr-20	2-Apr-29	3,244	36,010.13	Fixed	10.8500	10.7204	98.9889	97.9952	98.9877	1,900.000	
IFB 1002010	KE0000000430	15-Apr-20	2-Apr-29	3,244	36,010.13	Fixed	10.8500	11.1100	98.2841	98.3145	98.9877	2,000.000	
IFB 1002010	KE0000000430	15-Apr-20	2-Apr-29	3,244	36,010.13	Fixed	10.8500	11.1100	98.9889	98.9877	98.9877	2,000.000	