

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE													May 19, 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 19, 2020
TWO YEAR BONDS													
FND 10010100	KE000009362	28-Jan-10	28-Jan-21	251	31,120.85	Fixed	10.7510					101,3542	
FIVE YEAR BONDS													
FND 10010101	KE000009364	28-Jan-10	28-Jan-20	36	30,999.04	Fixed	13.1088					100,8604	
FND 20010101	KE000009366	30-Nov-10	28-Nov-20	188	30,873.85	Fixed	13.0006					100,7419	
FND 10010102	KE000009368	28-Apr-10	18-Apr-21	335	10,584.20	Fixed	14.3360					100,8604	
FND 20010102	KE000009370	28-Apr-10	18-Apr-21	335	24,389.30	Fixed	11.8890					100,8307	
FND 30010101	KE000009368	26-Sep-10	20-Sep-21	1,111	23,051.08	Fixed	13.1180					100,8574	
FND 10010103	KE000009374	28-Apr-11	28-Apr-22	365	24,099.15	Fixed	12.4802					100,2364	
FND 20010103	KE000009376	23-Oct-11	17-Oct-22	681	20,712.16	Fixed	12.5170					111,2803	
FND 10010104	KE000009378	26-Mar-10	26-Mar-21	1,035	30,709.16	Fixed	12.3900					100,6000	
FND 10010105	KE000009347	26-Feb-10	18-Feb-20	1,371	60,369.50	Fixed	11.3000					99,8234	
FND 20010105	KE000009396	18-May-10	8-May-20	1,400	20,801.46	Fixed	10.8720					99,1964	
FND 30010105	KE000009398	16-Oct-10	15-Oct-20	1,680	20,485.40	Fixed	11.6500					101,2689	
FND 10020101	KE000009347	11-May-20	5-May-21	1,812	20,777.17	Fixed	11.6870						
TEN YEAR BONDS													
FND 20010109	KE000009398	1-Nov-10	18-Oct-20	193	30,387.30	Fixed	8.3070					100,3207	
FND 10010109	KE000009398	25-Jan-11	15-Jan-21	781	30,273.73	Fixed	12.7080					100,0485	
FND 10010109	KE000009397	1-Jul-11	10-Jun-21	1,106	30,248.40	Fixed	12.2710					100,0676	
FND 10010109	KE000009395	25-May-11	15-Jan-21	1,336	30,052.15	Fixed	12.1800	10.8000	107.7677	103.7503	101,8467	400,000.00	
FND 10010109	KE000009320	29-Mar-11	17-Apr-21	2,081	10,306.45	Fixed	12.0300					114,7320	
FND 10010109	KE000009247	31-Jul-11	19-Jul-21	3,078	30,174.80	Fixed	12.9800					102,2970	
FND 10010109	KE000009376	27-Apr-10	14-Apr-20	3,000	40,884.60	Fixed	12.9800					100,0076	
FND 20010109	KE000009218	17-Dec-10	4-Dec-20	1,141	30,787.15	Fixed	12.5000					100,7340	
FND 20010109	KE000009363	26-Feb-10	15-Feb-20	1,310	10,044.00	Fixed	12.4300					101,4883	
FND 20010109	KE000009877	18-Apr-10	8-Apr-20	3,400	11,362.00	Fixed	12.3000					100,6870	
FND 30010109	KE000009476	19-Mar-10	8-Mar-20	3,386	61,051.00	Fixed	11.5170					97,2613	
FND 40010109	KE000009659	25-Nov-10	15-Nov-21	3,484	30,428.95	Fixed	12.2800					100,4341	
FIFTEEN YEAR BONDS													
FND 10020101	KE000009345	28-Mar-07	7-Mar-22	657	3,654.60	Fixed	14.0000					107,1112	
FND 20020101	KE000009352	28-Jun-07	8-Jun-22	748	30,492.80	Fixed	11.5000					100,1060	
FND 30020101	KE000009386	26-Jun-07	10-Jun-22	760	30,558.10	Fixed	12.0000					100,0261	
FND 10020101	KE000009428	31-Mar-08	15-Mar-23	1,508	34,789.80	Fixed	12.5000					100,7560	
FND 10020101	KE000009350	29-Mar-08	15-Mar-23	1,706	27,693.50	Fixed	12.2000	11.5000	100.2126	103.9760	111,2200	300,000.00	
FND 10020101	KE000009367	24-Sep-11	8-Sep-22	2,060	49,807.70	Fixed	11.0000					96,8071	
FND 10020101	KE000009370	25-Feb-11	7-Feb-22	2,820	42,188.45	Fixed	11.2000					97,3857	
FND 20020101	KE000009306	29-Mar-10	15-Mar-21	2,881	30,473.60	Fixed	12.0000					100,7861	
FND 10020101	KE000009432	29-Mar-10	8-Mar-21	5,277	49,254.80	Fixed	12.4500					100,4467	
FND 20020101	KE000009373	22-Oct-10	12-Oct-21	6,886	29,566.50	Fixed	12.7500					100,9623	
FND 10020101	KE000009430	28-Mar-10	8-Mar-21	4,380	30,566.00	Fixed	12.8500					100,3108	
FND 20020101	KE000009158	13-Mar-10	13-Mar-21	5,088	41,447.40	Fixed	12.7300					100,3630	
FND 10020101	KE000009128	28-Jul-10	10-Jul-21	5,100	10,052.81	Fixed	12.3000					97,0779	
FND 10020101	KE000009718	29-Feb-10	2-Feb-21	5,175	5,181.28	Fixed	12.7900					101,0264	
TWENTY YEAR BOND													
FND 10020101	KE000009460	30-Jun-08	8-Jun-23	2,330	30,165.10	Fixed	12.7500					100,8810	
FND 10010201	KE000009178	30-Mar-11	8-Mar-21	4,000	4,080.80	Fixed	10.8000					95,4510	
FND 10010201	KE000009385	29-Mar-11	1-Mar-21	4,500	44,881.60	Fixed	12.0000					96,4261	
FND 10010201	KE000009454	26-Sep-11	1-Sep-21	5,889	12,701.20	Fixed	12.4000					100,1100	
FND 10010201	KE000009325	28-Mar-10	1-Mar-21	6,495	31,467.70	Fixed	12.2000					100,7463	
FND 10010201	KE000009650	30-Jul-10	8-Jul-21	6,867	15,668.65	Fixed	12.0000					100,7542	
FND 10010201	KE000009884	15-Apr-10	21-Mar-21	6,880	22,640.01	Fixed	12.8700					103,2165	
THIRTY YEAR BOND													
FND 10010201	KE000009309	28-Jun-10	28-May-31	5,487	20,192.50	Fixed	11.2500					93,2611	
FND 10010201	KE000009849	25-Jun-10	25-May-41	8,406	43,224.05	Fixed	11.4000					99,2570	
SEB 10010201	KE000009415	28-Feb-11	21-Jan-41	7,582	28,144.70	Fixed	12.0000					92,8419	
INFRASTRUCTURE BONDS													
IFB 10000101	KE000009318	23-Feb-09	8-Feb-21	265	7,868.37	Fixed	12.5000					104,1888	
IFB 20000101	KE000009324	7-Dec-09	22-Nov-21	592	5,388.33	Fixed	12.0000					101,5128	
IFB 10010101	KE000009241	3-Oct-11	18-Sep-21	1,217	1,758.88	Fixed	12.0000					107,8902	
IFB 10010101	KE000009310	30-Sep-11	18-Sep-20	1,965	27,305.16	Fixed	11.0000	10.0000	103.9187	102.1892	101,6111	400,000.00	
IFB 10010101	KE000009100	27-Oct-11	15-Oct-20	2,337	27,685.95	Fixed	11.0000					107,4680	
IFB 10010101	KE000009100	14-Oct-11	15-Oct-20	1,688	20,119.15	Fixed	11.0000					107,4897	
IFB 10010101	KE000009353	30-Mar-11	15-Mar-21	2,481	51,192.20	Fixed	11.0000	11.6000	100.0789	98.3038	100,3200	50,000.00	
IFB 10010101	KE000009454	23-Mar-11	15-Mar-21	1,819	30,301.20	Fixed	12.0000	10.0000	100.7960	99.7203	100,0076	200,000.00	
IFB 10010101	KE000009650	28-Oct-10	8-Oct-21	4,137	49,029.85	Fixed	12.0000					99,8900	
IFB 10010101	KE000009300	27-Feb-11	15-Feb-20	3,101	4,430.40	Fixed	12.0000					100,4204	
IFB 10010101	KE000009788	27-Nov-17	18-Nov-24	1,884	41,448.48	Fixed	12.0000					100,3050	
IFB 10010101	KE000009300	29-Jun-10	10-Jun-21	4,619	41,184.80	Fixed	12.0000	12.4000	104.0077	100.2072	100,2413	117,000.00	
IFB 10010101	KE000009100	19-Nov-10	8-Nov-20	6,730	30,787.30	Fixed	11.9000	12.5000	96.7479	96.7501	96,1267	250,000.00	
IFB 10010101	KE000009706	29-Mar-11	20-Feb-24	6,879	16,028.85	Fixed	12.2000					98,8961	
IFB 10010101	KE000009544	28-Oct-11	8-Oct-20	5,600	71,028.45	Fixed	11.7500					96,8157	
IFB 10020101	KE000009430	15-Apr-20	2-Apr-29	3,240	30,010.13	Fixed	10.8500					96,1109	
IFB 10020101	KE000009270	11-Sep-17	7-Sep-29	1,011	891.39	Fixed	12.0000	10.0000	101.4030	100.2000	100,0000	381,650	
BONDS SELL/BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION													
FND 10010101	KE000009372	11-Jul-10	11-Jul-21	3,078	30,174.80	Fixed	12.9800	11.7000	100.9775	100.8503	100,0970	5,000.00	
FND 20010101	KE000009398	1-Nov-10	18-Oct-20	193	30,387.30	Fixed	8.3070	9.0000	100.7707	100.6000	100,3707	4,000.00	
FND 20010101	KE000009877	15-Apr-11	2-Apr-20	3,240	51,323.00	Fixed	12.3000	11.6000	100.0000	100.1884	100,4870	1,100.00	
IFB 10010101	KE000009324	3-Oct-11	18-Sep-21	1,217	1,758.88	Fixed	12.0000	10.0000	107.8844	100.0070	107,8902	3,400.00	
IFB 10010101	KE000009310	30-Sep-11	18-Sep-20	1,965	27,305.16	Fixed	11.0000	11.5000	99.9821	98.1107	101,4948	800.00	
IFB 10010101	KE000009300	27-Feb-11	15-Feb-20	3,101	4,430.40	Fixed	12.0000	10.0000	100.6984	100.7214	111,5024	1,200.00	
IFB 10010101	KE000009300	29-Jun-10	10-Jun-21	4,619	41,184.80	Fixed	12.0000	11.5000	100.6739	100.7504	100,2413	1,200.00	
IFB 10010101	KE000009345	28-Mar-10	8-Oct-20	5,600	27,029.35	Fixed	11.7500	12.0000	95.3007	95.2098	96,8157	4,000.00	
IFB 10010101	KE000009544	28-Oct-11	8-Oct-20	5,600	71,028.45	Fixed	11.7500	12.4000	96.4011	96.8899	96,8157	40,000.00	
IFB 10010101	KE000009544	28-Oct-11	8-Oct-20	5,600	71,028.45	Fixed	11.7500	12.3000	96.6104	96.2002	96,8157	20,000.00	
IFB 10010101	KE000009544	28-Oct-11	8-Oct-20	5,600	71,028.45	Fixed	11.7500	12.0000	97.8303	97.1201	96,8157	40,000.00	
IFB 10010101	KE000009544	28-Oct-1				Fixed	11.7500	11.7000	100.5600	99.8606	96,8157	200.00	
IFB 10010101	KE000009544	28-Oct-1				Fixed	11.7500	12.0000	100.6000	99.8606	96,8157	200.00	
IFB 10010101	KE000009544	28-Oct-1				Fixed	11.7500	11.8000	99.1994	98.0683	96,1109	9,200.00	
IFB 10020101	KE000009430	15-Apr-20	2-Apr-29	3,240	30,010.13	Fixed	10.8500	11.0000	99.9672	98.9674	96,1109	1,000.00	
IFB 10020101	KE000009430	15-Apr-20	2-Apr-29	3,240	30,010.13	Fixed	10.8500	11.1000	99.4102	98.4611	96,1109	500.00	
IFB 10020101	KE000009430	15-Apr-20	2-Apr-29	3,240	30,010.13	Fixed	10.8500	11.4000	98.9594	98.0684	96,1109	1,000.00	
IFB 10020101	KE000009430	15-Apr-20	2-Apr-29	3,240	30,010.13	Fixed	10.8500	11.0000	100.0000	99.0000	96,1109	4,000.00	
IFB 10020101	KE000009430	15-Apr-20	2-Apr-29	3,240	30,010.13	Fixed	10.8500	11.0000	99.0000	98.0000	96,1109	4,000.00	
IFB 10020101	KE000009430	15-Apr-20											