

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE													May 20, 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 20, 2020
TWO YEAR BONDS													
KEN 10010101	KE000000932	28-Jan-10	28-Jan-21	250	31,120.85	Fixed	10.7510					101.3542	
FIVE YEAR BONDS													
KEN 10010101	KE000000542	29-Jun-10	29-Jun-20	35	30,959.04	Fixed	13.1000					100.8604	
KEN 10010101	KE000000304	30-Nov-10	30-Nov-20	187	30,873.85	Fixed	13.0000					100.7419	
KEN 10010101	KE000000484	29-Apr-11	29-Apr-21	339	30,584.20	Fixed	13.3300					100.8564	
KEN 10010101	KE000000102	29-Apr-11	29-Apr-21	405	29,389.30	Fixed	11.8800					100.8207	
KEN 10010101	KE000000436	26-Sep-14	26-Sep-21	1,111	23,051.08	Fixed	13.1100					100.8574	
KEN 10010101	KE000000144	29-Apr-12	29-Apr-22	894	29,099.15	Fixed	12.4800					100.8364	
KEN 10010101	KE000000764	23-Oct-17	23-Oct-22	880	28,712.10	Fixed	12.5170					111.2803	
KEN 10010101	KE000000816	26-Mar-18	26-Mar-23	1,074	30,709.10	Fixed	12.3900					100.6500	
KEN 10010101	KE000000947	25-Feb-19	25-Feb-24	1,370	60,369.50	Fixed	11.3000					99.8924	
KEN 10010101	KE000000206	19-May-19	19-May-24	1,867	28,801.46	Fixed	10.8750					99.1964	
KEN 10010101	KE000000236	16-Oct-19	16-Oct-24	1,684	24,485.41	Fixed	11.6500					100.2609	
KEN 10010101	KE000000847	11-May-20	11-May-25	1,811	20,777.17	Fixed	11.6870						
TEN YEAR BONDS													
KEN 10010101	KE000000186	1-Jun-10	1-Jun-20	192	30,387.90	Fixed	8.3070					100.3207	
KEN 10010101	KE000000338	29-Jun-10	29-Jun-21	704	30,273.73	Fixed	12.7000					100.9485	
KEN 10010101	KE000000607	1-Jul-11	1-Jul-21	1,195	30,248.40	Fixed	12.2710					100.9576	
KEN 10010101	KE000000880	29-May-15	29-May-25	1,335	30,052.15	Fixed	12.1800	11.2000	100.8946	102.8958		101.7320	
KEN 10010101	KE000000920	29-May-15	29-May-25	2,091	30,058.10	Fixed	12.0000					113.7265	
KEN 10010101	KE000000247	31-Jul-17	31-Jul-27	3,078	30,174.80	Fixed	12.9800					102.2970	
KEN 10010101	KE000000976	27-Aug-18	27-Aug-28	3,008	60,894.80	Fixed	12.0000					100.9076	
KEN 10010101	KE000000918	17-Dec-18	17-Dec-28	1,100	30,787.15	Fixed	12.5000					100.7340	
KEN 10010101	KE000000963	25-Feb-19	25-Feb-29	1,190	60,044.00	Fixed	11.4300					101.4883	
KEN 10010101	KE000000987	19-Apr-19	19-Apr-29	3,429	11,362.00	Fixed	12.3000					100.6870	
KEN 10010101	KE000000914	19-May-19	19-May-29	3,361	61,003.45	Fixed	11.5170					97.2613	
KEN 10010101	KE000000969	25-Nov-19	25-Nov-29	3,483	30,428.55	Fixed	12.2800					100.6341	
FIFTEEN YEAR BONDS													
KEN 10010101	KE000000145	28-Mar-07	7-Mar-22	698	3,654.60	Fixed	14.0000					107.1112	
KEN 10010101	KE000000152	28-Jun-07	8-Jun-22	747	32,492.80	Fixed	11.5000					100.1060	
KEN 10010101	KE000000186	29-Jun-10	29-Jun-21	901	30,058.10	Fixed	12.0000					100.9485	
KEN 10010101	KE000000428	31-Mar-08	15-Mar-23	1,587	34,789.80	Fixed	12.5000					100.7950	
KEN 10010101	KE000000350	29-May-10	15-May-25	2,005	30,058.10	Fixed	12.0000	10.8000	100.7181	100.4995		100.1250	
KEN 10010101	KE000000350	29-May-10	15-May-25	2,005	27,693.50	Fixed	12.0000					99.2673	
KEN 10010101	KE000000365	29-Sep-11	8-Sep-26	2,005	30,058.10	Fixed	12.0000					99.2673	
KEN 10010101	KE000000365	29-Sep-11	8-Sep-26	2,005	49,807.70	Fixed	11.0000					99.8071	
KEN 10010101	KE000000370	25-Feb-17	7-Feb-27	2,479	42,138.45	Fixed	11.2000					97.3857	
KEN 10010101	KE000000386	29-Mar-18	29-Mar-28	2,882	30,473.60	Fixed	12.0000					100.7861	
KEN 10010101	KE000000432	29-May-18	8-May-23	5,477	49,254.80	Fixed	12.0000					100.4467	
KEN 10010101	KE000000873	23-Oct-18	12-Oct-23	6,086	29,566.300	Fixed	12.7000					100.9623	
KEN 10010101	KE000000430	29-May-18	8-May-23	4,982	30,566.000	Fixed	12.8570					100.3108	
KEN 10010101	KE000000158	13-May-18	13-May-28	5,087	41,447.40	Fixed	12.7300					99.1361	
KEN 10010101	KE000000138	28-Jul-18	10-Jul-28	5,184	50,552.45	Fixed	12.3000					97.0779	
KEN 10010101	KE000000721	29-Feb-20	2-Feb-30	5,194	5,191.25	Fixed	12.7900					101.0264	
TWENTY YEAR BOND													
KEN 10010101	KE000000140	30-Jun-08	30-Jun-28	2,330	30,165.10	Fixed	12.7500					100.8816	
KEN 10010101	KE000000178	30-May-11	30-May-31	4,080	4,080.00	Fixed	10.8000					99.4510	
KEN 10010101	KE000000245	29-Jun-12	1-Jun-32	4,568	44,881.65	Fixed	12.0000					96.4261	
KEN 10010101	KE000000454	26-Sep-14	1-Sep-34	5,986	10,701.40	Fixed	12.4000					100.1105	
KEN 10010101	KE000000425	28-Mar-18	1-Mar-38	6,498	31,867.70	Fixed	12.2000					100.7463	
KEN 10010101	KE000000450	30-Jul-18	30-Jul-38	6,600	15,664.65	Fixed	12.0000					100.7542	
KEN 10010101	KE000000984	15-Apr-19	21-Apr-39	6,879	23,661.05	Fixed	12.8700					101.2165	
THIRTY YEAR BOND													
KEN 10010101	KE000000209	28-Jun-10	28-Jun-40	5,486	20,192.50	Fixed	11.2500					97.2611	
KEN 10010101	KE000000459	25-Jun-10	25-May-41	8,405	43,224.45	Fixed	11.4000					97.2570	
INFRASTRUCTURE BONDS													
KEN 10010101	KE000000215	23-Feb-09	8-Feb-21	264	7,868.37	Fixed	12.5000					104.1888	
KEN 10010101	KE000000204	7-Dec-09	22-Nov-21	551	5,388.33	Fixed	12.0000					101.5128	
KEN 10010101	KE000000242	3-Oct-11	18-Sep-22	1,218	12,758.86	Fixed	12.0000					107.8892	
KEN 10010101	KE000000810	30-Sep-13	18-Sep-25	1,984	27,805.15	Fixed	11.0000					102.1932	
KEN 10010101	KE000000105	27-Oct-11	15-May-22	2,326	27,688.55	Fixed	11.0000					107.4689	
KEN 10010101	KE000000100	14-Dec-11	15-May-22	1,887	26,119.15	Fixed	11.0000					107.8892	
KEN 10010101	KE000000350	30-Mar-15	15-May-27	2,490	51,192.20	Fixed	11.0000					98.3534	
KEN 10010101	KE000000454	23-Mar-15	15-May-27	1,819	30,303.40	Fixed	12.0000					98.7220	
KEN 10010101	KE000000602	24-Oct-16	8-Oct-31	4,136	49,029.85	Fixed	12.0000					99.8900	
KEN 10010101	KE000000400	27-Feb-17	14-Feb-29	3,106	44,326.40	Fixed	12.0000					102.4204	
KEN 10010101	KE000000788	27-Nov-17	18-Nov-24	1,663	41,448.48	Fixed	12.0000					100.3250	
KEN 10010101	KE000000803	29-Jun-18	10-Jun-21	4,619	41,184.48	Fixed	11.9000					100.3017	
KEN 10010101	KE000000810	19-Nov-18	25-Oct-38	6,724	30,787.30	Fixed	11.9000	12.7000	95.3425	95.2398		99.7151	
KEN 10010101	KE000000810	19-Nov-18	25-Oct-38	6,724	30,787.30	Fixed	11.9000	12.6000	95.3616	95.8479		99.7151	
KEN 10010101	KE000000810	19-Nov-18	25-Oct-38	6,724	30,787.30	Fixed	11.9000	12.5000	95.7932	96.7445		99.7151	
KEN 10010101	KE000000810	19-Nov-18	25-Oct-38	6,724	30,787.30	Fixed	11.9000	12.4000	95.8685	96.8885		99.7151	
KEN 10010101	KE000000810	19-Nov-18	25-Oct-38	6,724	30,787.30	Fixed	11.9000	12.3000	96.0308	95.2884		99.8157	
KEN 10010101	KE000000810	19-Nov-18	25-Oct-38	6,724	30,787.30	Fixed	11.9000	12.2000	96.1013	95.1100		99.8157	
KEN 10010101	KE000000810	19-Nov-18	25-Oct-38	6,724	30,787.30	Fixed	11.9000	12.1000	96.1718	95.1100		99.8157	
KEN 10010101	KE000000810	19-Nov-18	25-Oct-38	6,724	30,787.30	Fixed	11.9000	12.0000	96.2423	95.1100		99.8157	
KEN 10010101	KE000000810	19-Nov-18	25-Oct-38	6,724	30,787.30	Fixed	11.9000	11.9000	96.3128	95.1100		99.8157	
KEN 10010101	KE000000810	19-Nov-18	25-Oct-38	6,724	30,787.30	Fixed	11.9000	11.8000	96.3833	95.1100		99.8157	
KEN 10010101	KE000000810	19-Nov-18	25-Oct-38	6,724	30,787.30	Fixed	11.9000	11.7000	96.4538	95.1100		99.8157	
KEN 10010101	KE000000810	19-Nov-18	25-Oct-38	6,724	30,787.30	Fixed	11.9000	11.6000	96.5243	95.1100		99.8157	
KEN 10010101	KE000000810	19-Nov-18	25-Oct-38	6,724	30,787.30	Fixed	11.9000	11.5000	96.5948	95.1100		99.8157	
KEN 10010101	KE000000810	19-Nov-18	25-Oct-38	6,724	30,787.30	Fixed	11.9000	11.4000	96.6653	95.1100		99.8157	
KEN 10010101	KE000000810	19-Nov-18	25-Oct-38	6,724	30,787.30	Fixed	11.9000	11.3000	96.7358	95.1100		99.8157	
KEN 10010101	KE000000810	19-Nov-18	25-Oct-38	6,724	30,787.30	Fixed	11.9000	11.2000	96.8063	95.1100		99.8157	
KEN 10010101	KE000000810	19-Nov-18	25-Oct-38	6,724	30,787.30	Fixed	11.9000	11.1000	96.8768	95.1100		99.8157	
KEN 10010101	KE000000810	19-Nov-18	25-Oct-38	6,724	30,787.30	Fixed	11.9000	11.0000	96.9473	95.1100		99.8157	
KEN 10010101	KE000000810	19-Nov-18	25-Oct-38	6,724	30,787.30	Fixed	11.9000	10.8000	97.0178	95.1100		99.8157	
BONDS SELLER/BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION													
KEN 10010101	KE000000886	29-Jun-18	29-Jun-21	8,005	43,224.45	Fixed	10.0000	10.0000	100.1486	99.2624	99.2621	100.0000	
KEN 10010101	KE000000886	29-Jun-18	29-Jun-21	8,005	43,224.45	Fixed	10.0000	10.0000	100.1486	99.2624	99.2621	100.0000	
KEN 10010101	KE000000154	30-Jun-18	30-Apr-38	6,607	32,497.30	Fixed	12.7400	12.6400	100.8889	100.5314	100.3936	8,200.00	
KEN 10010101	KE000000154	30-Jun-18	30-Apr-38	6,607	32,497.30	Fixed	12.7400	12.6400	100.8889	100.5314	100.3936	8,200.00	
KEN 10010101	KE000000699	29-Jun-18	29-Jun-21	4,136	40,029.85	Fixed	12.0000	12.0000	100.6472	99.8824	99.8820	1,300.00	
KEN 10010101	KE000000699	29-Jun-18</											