

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE												May 21, 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												
KEN100000932		28-Jan-10	25-Jan-21	249	31,120.81	Fixed	10.7510				101.3542	
FIVE YEAR BONDS												
KEN100000242		29-Jan-10	22-Jan-20	35	30,699.04	Fixed	13.1088				100.8604	
KEN100000304		30-Nov-10	20-Nov-20	186	30,673.85	Fixed	13.3006				100.7419	
KEN100000484		29-Apr-10	18-Apr-21	333	10,584.50	Fixed	14.3360				100.8654	
KEN100000102		29-Jul-10	19-Jul-21	401	24,389.30	Fixed	11.8890				100.2307	
KEN100000436		26-Sep-10	20-Sep-21	1,111	23,051.08	Fixed	13.1189	8.7000	106.2782	100.1508	100.6574	390,000.00
KEN100000154		29-Aug-11	21-Aug-22	693	29,099.15	Fixed	12.4680				100.2364	
KEN100000764		23-Oct-17	17-Oct-22	679	20,712.16	Fixed	12.5170				111.2803	
KEN100000816		26-Mar-16	18-Mar-21	1,033	30,706.56	Fixed	12.2890				100.6500	
KEN100000947		25-Feb-18	18-Feb-24	1,389	66,969.50	Fixed	11.3085				99.8924	
KEN100000206		18-May-10	8-May-24	1,486	28,801.56	Fixed	10.8720				98.1864	
KEN100000236		16-Oct-10	15-Oct-24	1,683	26,485.45	Fixed	11.6580				101.2689	
KEN100000947		11-May-20	5-May-25	1,810	20,777.17	Fixed	11.6670					
TEN YEAR BONDS												
KEN100000198		1-Feb-10	18-Oct-20	151	33,387.90	Fixed	8.3070				100.3207	
KEN100000338		25-Jan-10	15-Sep-20	701	30,873.24	Fixed	12.7080				100.0485	
KEN100000607		1-Jul-10	10-Jan-21	1,534	39,264.40	Fixed	12.2710				100.8678	
KEN100000880		25-May-10	15-Jan-21	1,335	30,852.15	Fixed	12.1860	11.2000	105.6286	102.8843	102.8459	200,000.00
KEN100000880		25-May-10	15-Jan-21	1,335	30,852.15	Fixed	12.1860	10.8000	107.4306	103.7885	100.8458	100,000.00
KEN100000830		29-Aug-10	17-Aug-20	2,219	18,308.45	Fixed	10.0380				118.7245	
KEN100000792		31-Jul-11	19-Jul-22	3,029	36,174.86	Fixed	12.9980				100.9070	
KEN100000192		27-Aug-10	18-Aug-20	1,087	40,584.80	Fixed	12.6880				103.1078	
KEN100000816		17-Oct-10	15-Oct-20	1,119	30,707.15	Fixed	12.5030				100.7405	
KEN100000863		25-Feb-19	15-Feb-29	1,339	10,044.00	Fixed	12.4380				101.4883	
KEN100000817		18-Mar-10	17-Mar-21	1,228	11,202.00	Fixed	12.3980				100.4873	
KEN100000487		19-Aug-19	8-Aug-29	3,364	45,000.00	Fixed	11.5170				97.2673	
KEN100000609		25-Nov-19	15-Nov-21	1,462	36,426.55	Fixed	12.2890				100.4341	
FIFTEEN YEAR BONDS												
KEN1000001345		26-Mar-07	7-Mar-22	695	1,654.80	Fixed	14.5000				107.1112	
KEN1000001350		29-Jul-07	8-Jul-22	796	32,689.20	Fixed	13.9080				100.1080	
KEN1000001360		26-Nov-07	7-Nov-22	966	34,594.10	Fixed	12.5000				100.6281	
KEN1000001426		31-Mar-08	15-Mar-24	1,606	34,709.85	Fixed	12.5000				100.7985	
KEN1000001436		26-Oct-08	1-Oct-24	1,609	31,654.45	Fixed	12.5000				100.4485	
KEN1000001550		23-Mar-11	17-Mar-26	1,724	27,653.50	Fixed	10.2500				98.3678	
KEN1000001554		25-Mar-11	19-Sep-26	2,087	16,513.70	Fixed	10.0000				98.3680	
KEN1000008075		25-Sep-17	8-Sep-27	2,884	46,837.50	Fixed	11.0000				96.8071	
KEN1000001376		25-Feb-10	1-Feb-26	2,418	41,138.45	Fixed	11.2500				97.2802	
KEN100000308		29-Apr-11	18-Apr-26	2,481	39,676.00	Fixed	12.0000				100.7865	
KEN1000003435		29-Mar-10	18-Mar-23	3,277	49,554.60	Fixed	12.6000				100.4485	
KEN1000003873		22-Oct-18	5-Oct-33	4,883	29,664.30	Fixed	12.7500				100.3479	
KEN1000003435		29-Mar-10	18-Mar-23	4,981	39,560.60	Fixed	12.6000				100.4485	
KEN1000001354		13-Mar-10	21-Apr-34	5,086	42,447.30	Fixed	12.7500				100.3635	
KEN1000001358		28-Jul-10	21-Aug-34	5,361	45,652.80	Fixed	12.7500				97.4773	
KEN1000007218		25-Feb-20	5-Feb-35	5,373	6,191.25	Fixed	12.7500				101.0254	
TWENTY YEAR BONDS												
KEN1000001493		30-Jun-08	6-Jun-23	2,437	36,145.10	Fixed	13.7500				100.8818	
KEN1000001376		29-Mar-11	8-Mar-21	4,361	1,985.80	Fixed	10.0000				96.4510	
KEN1000001384		26-Feb-11	1-Nov-21	5,487	41,401.85	Fixed	12.0000				97.4261	
KEN1000003454		26-Sep-16	1-Sep-36	5,847	14,761.00	Fixed	14.0000				100.3105	
KEN1000003435		29-Mar-10	18-Mar-23	6,483	31,667.70	Fixed	12.6000				100.7465	
KEN1000003862		30-Jul-18	5-Jul-38	6,619	18,846.65	Fixed	13.2000				101.7542	
KEN1000001376		15-Apr-10	23-Mar-21	6,679	23,660.15	Fixed	12.8750				100.2468	
TWENTY FIVE YEAR BONDS												
KEN1000001369		26-Jun-10	26-Mar-35	8,495	26,192.26	Fixed	11.2500				96.2811	
KEN1000003454		26-Jan-11	25-Mar-31	8,494	43,224.05	Fixed	14.5000				99.2570	
THIRTY YEAR BONDS												
KEN1000001310		28-Feb-11	23-Jan-41	7,950	28,144.70	Fixed	12.0000				92.8413	
KEN1000001316		23-Feb-09	8-Feb-21	263	7,889.37	Fixed	12.0000				100.1888	
KEN1000003026		7-Oct-09	20-Nov-21	590	5,388.31	Fixed	12.0000				101.5138	
KEN1000002242		3-Oct-11	18-Sep-23	1,215	11,738.90	Fixed	12.0000				107.8921	
KEN1000001310		30-Sep-10	18-Sep-25	1,363	27,703.35	Fixed	11.0000				102.1932	
KEN1000001308		27-Oct-10	15-Oct-26	2,339	27,484.95	Fixed	11.0000				101.8991	
KEN1000001353		30-Mar-10	15-Mar-27	2,489	31,182.40	Fixed	11.0000				101.3524	
KEN1000004854		23-Mar-18	13-Mar-29	1,417	36,303.30	Fixed	12.5000				100.7223	
KEN1000004850		24-Oct-18	4-Oct-31	4,155	40,029.45	Fixed	12.0000				99.8805	
KEN1000009860		27-Feb-17	15-Feb-29	1,189	14,330.40	Fixed	12.5000				111.8234	
KEN1000007286		27-Mar-11	18-Mar-24	1,642	41,448.46	Fixed	13.0000				100.3024	
KEN1000003863		29-Jun-18	25-Jun-31	4,617	41,184.80	Fixed	12.5000				100.2072	
KEN1000001310		16-Jul-10	15-Jul-26	1,641	36,787.20	Fixed	12.5000	10.5000	96.9673	96.5987	97.7166	200,000.00
KEN1000001310		16-Jul-10	15-Jul-26	1,641	36,787.20	Fixed	11.5000	12.5000	96.8124	96.7139	95.2598	200,000.00
KEN1000007070		25-Mar-10	22-Feb-44	8,677	10,639.85	Fixed	12.2000				98.0361	
KEN1000004544		29-Oct-10	8-Oct-36	5,618	71,008.55	Fixed	11.7500	12.5000	95.4635	94.9878	95.2884	50,000.00
KEN1000004544		28-Oct-18	8-Oct-36	5,618	71,028.55	Fixed	11.7500	12.5000	96.0638	95.2881	95.2884	50,000.00
KEN1000004840		15-Aug-20	4-Aug-39	3,238	30,010.13	Fixed	10.0000				100.1106	
BONDS SELL/BUY BACK TRANSACTIONS												
KEN1000002050		24-Mar-10	16-Jun-21	1,326	35,652.15	Fixed	12.1850	10.7000	109.2884	100.3021	100.4518	600,000.00
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION												
KEN100000242		29-Jan-10	22-Jan-20	35	30,699.04	Fixed	13.1088	8.0000	105.7217	100.1888	100.8604	10,000.00
KEN100000304		30-Nov-10	20-Nov-20	186	30,673.85	Fixed	13.3006	12.7500	101.2883	99.2070	100.7419	8,000.00
KEN100000484		29-Apr-10	18-Apr-21	333	10,584.50	Fixed	14.3360	12.7500	101.2883	99.2070	100.7419	8,000.00
KEN100000102		29-Jul-10	19-Jul-21	401	24,389.30	Fixed	11.8890	11.2000	103.788	100.8988	111.2803	2,000.00
KEN100000436		26-Sep-10	20-Sep-21	1,111	23,051.08	Fixed	13.1189	12.2000	100.7886	100.8107	107.0779	2,800.00
KEN100000154		29-Aug-11	21-Aug-22	693	29,099.15	Fixed	12.4680	11.7000	103.4474	98.8074	102.8877	500.00
KEN100000764		23-Oct-17	17-Oct-22	679	20,712.16	Fixed	12.5170	11.0000	105.6388	99.8308	100.8604	1,000.00
KEN100000816		26-Mar-16	18-Mar-21	1,033	30,706.56	Fixed	12.2890	13.1000	95.5042	93.1267	95.2884	1,000.00
KEN100000947		25-Feb-18	18-Feb-24	1,389	66,969.50	Fixed	11.3085	13.1000	95.5042	93.1267	95.8881	1,000.00
KEN100000206		18-May-10	8-May-24	1,486	28,801.56	Fixed	10.8720	12.0000	103.3874	101.4509	98.8881	10,000.00
KEN100000236		16-Oct-10	15-Oct-24	1,683	26,485.45	Fixed	11.6580	11.6000	97.6960	96.5293	96.1109	30,000.00
KEN100000816		17-Oct-10	15-Oct-20	1,119	30,707.15	Fixed	12.5030	11.4000	98.4949	97.3662	95.1109	100.00
KEN100000830		29-Aug-10	17-Aug-20	2,219	18,308.45	Fixed	10.0380	11.8000	98.1241	87.8954	96.1109	2,500.00
KEN100000880		25-May-10	15-Jan-21	1,335	30,852.15	Fixed	12.1860	11.2000	99.3947	98.2436	96.1109	2,500.00
KEN100000												
CORPORATE BONDS												
CENTURUM BOND SENIOR UNSECURED FIXED RATE AND EQUITY LINKED NOTES												
CTRB 08.08.2013		15-Jan-10	8-Jun-20	18	3,899.42	FIXED	13.0000				100.6281	
CTRB 08.08.2013.2		15-Jan-10	8-Jun-20	18	2,050.77	FIXED	13.0000				100.6281	
CTRB 08.08.2013.3		15-Jan-10	8-Jun-20	18	2,050.77	FIXED	13.0000				100.6281	
CTRB 08.08.2013.4		15-Jan-10	8-Jun-20	18	2,050.77	FIXED	13.0000				100.6281	
STANBIC MULTICURRENCY MEDIUM TERM NOTE												
SMN 14.01.2013.001-13.01		15-Dec-14	1-Feb-21	267	6,000.00	FIXED	12.9000				100.2689	
SMN 14.01.2013.002-13.01		15-Dec-14	1-Feb-21	267	6,000.00	FIXED	12.9000				100.2689	
SMN 14.01.2013.003-13.01		15-Dec-14	1-Feb-21	267	6,000.00	FIXED	12.9000				100.2689	
EABL FIXED MEDIUM TERM NOTE												
EABL 14.01.2013.001-14.01		3-Apr-17	28-Mar-22	692	14,700.00	FIXED	14.7000				100.8930	
CHASE BANK FIXED MEDIUM S												
CBN 14.01.2013.001-14.01		15-Jan-16	3-Jan-21	741	4,862.40	FIXED	13.0000				100.0000	