

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE													May 27, 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 27, 2020
TWO YEAR BONDS													May 27, 2020
FXD 100101070	KE000009362	28-Jan-10	25-Jan-21	243	31,120.81	Fixed	10.7010					101,354.2	
FIVE YEAR BONDS													May 27, 2020
FXD 200101010	KE000000242	29-Jan-10	23-Jan-20	26	30,959.00	Fixed	13.1000					100,660.4	
FXD 200101010	KE000000304	30-Nov-10	23-Nov-20	180	30,873.85	Fixed	13.3000	8.4000	102.8952	102.8187	100,741.9	634,000.000	
FXD 100101010	KE000000484	29-Apr-10	18-Apr-21	307	30,584.50	Fixed	14.3300					100,660.4	
FXD 200101010	KE000000102	29-Apr-10	19-Apr-21	478	29,389.30	Fixed	11.8000					100,230.7	
FXD 300101010	KE000000436	26-Sep-10	20-Sep-21	1,111	23,051.00	Fixed	13.1100					100,720.0	
FXD 100101010	KE000000154	29-Apr-11	23-Apr-22	497	29,099.15	Fixed	12.4000					100,230.6	
FXD 200101010	KE000000764	23-Oct-17	17-Oct-22	493	29,712.10	Fixed	12.5170					111,280.0	
FXD 100101010	KE000000816	26-Mar-10	26-Mar-21	1,007	30,709.30	Fixed	12.3000					100,650.0	
FXD 200101010	KE000000947	25-Feb-10	18-Feb-24	1,380	60,369.50	Fixed	11.3000	11.0000	100.7832	100.8701	100,047.0	200,000.000	
FXD 200101010	KE000000706	13-May-10	8-May-24	1,487	30,801.50	Fixed	10.8750					98,194.2	
FXD 200101010	KE000000736	16-Dec-10	15-Dec-24	1,687	20,485.40	Fixed	11.6500					101,260.0	
FXD 000001010	KE000000847	11-May-20	5-May-25	1,804	20,777.17	Fixed	11.6670						
TEN YEAR BONDS													May 27, 2020
FXD 200101010	KE000000198	1-Nov-10	18-Oct-20	145	30,387.30	Fixed	8.3070					100,320.7	
FXD 100101010	KE000000338	25-Jan-10	13-Jan-21	707	30,273.70	Fixed	12.7000					100,040.0	
FXD 100101010	KE000000607	1-Jul-10	10-Jun-21	1,118	30,248.40	Fixed	12.7170					100,857.0	
FXD 100101010	KE000000880	25-Mar-10	15-Jan-24	1,320	30,032.15	Fixed	12.1800					101,860.0	
FXD 100101010	KE000000920	29-Mar-10	17-Apr-20	2,077	10,306.45	Fixed	13.0300					101,720.0	
FXD 100101010	KE000000247	31-Jul-17	19-Jul-27	3,070	30,174.80	Fixed	12.9800					102,007.0	
FXD 200101010	KE000000916	17-Dec-10	4-Dec-20	1,113	30,707.15	Fixed	12.5000					102,008.0	
FXD 100101010	KE000000963	25-Feb-10	15-Feb-20	3,103	60,044.00	Fixed	12.4300					101,480.0	
FXD 200101010	KE000000877	18-Apr-10	8-Apr-20	3,232	11,362.00	Fixed	12.3000					100,487.0	
FXD 200101010	KE000000816	19-Apr-10	9-Apr-20	3,308	60,001.00	Fixed	11.5170					97,261.0	
FXD 400101010	KE000000960	25-Nov-10	18-Nov-20	3,496	30,426.55	Fixed	12.2500	12.1970	100.5249	100.4574	100,434.1	350,000.000	
FXD 400101010	KE000000969	25-Nov-10	12-Nov-21	3,496	30,426.55	Fixed	12.2500	12.2000	100.2310	100.1637	100,434.1	100,000.000	
FIFTEEN YEAR BONDS													May 27, 2020
FXD 100101010	KE000000145	18-Mar-07	7-Mar-22	649	31,654.80	Fixed	14.5000					107,117.2	
FXD200101010	KE000000102	29-Jan-10	23-Jan-21	700	30,959.00	Fixed	13.1000					100,100.0	
FXD200101010	KE000000190	26-Nov-07	2-Nov-22	884	30,894.10	Fixed	12.0000					104,628.1	
FXD200101010	KE000000140	31-Mar-00	15-Jan-24	1,800	30,709.80	Fixed	12.0000					100,790.0	
FXD200101010	KE000000148	26-Oct-00	1-Oct-24	1,904	31,482.45	Fixed	12.0000					100,448.0	
FXD200101010	KE000000160	29-Mar-10	23-Mar-21	1,230	27,693.00	Fixed	10.2000					98,367.0	
FXD200101010	KE000000158	29-Mar-11	23-Mar-22	2,081	40,837.10	Fixed	11.0000					98,367.0	
FXD200101010	KE000000370	25-Sep-10	8-Sep-27	2,809	40,837.10	Fixed	11.0000					98,367.0	
FXD200101010	KE000000376	25-Feb-10	1-Feb-20	2,912	40,138.45	Fixed	11.2500					97,261.0	
FXD202101010	KE000000308	29-Apr-10	18-Apr-20	2,475	39,630.00	Fixed	12.0000					100,780.0	
FXD202101010	KE000000410	29-Mar-10	1-Mar-21	3,277	49,254.60	Fixed	12.0000					100,448.0	
FXD202101010	KE000000370	24-Oct-10	1-Oct-21	4,877	29,064.30	Fixed	12.7500					100,367.0	
FXD202101010	KE000000410	29-Jun-10	3-Jun-21	4,875	30,466.00	Fixed	12.8070					100,310.0	
FXD202101010	KE000000154	13-May-10	21-Apr-24	5,080	42,447.30	Fixed	12.7300					100,363.0	
FXD202101010	KE000000158	25-Jul-10	23-Jul-24	5,387	60,662.80	Fixed	12.7400					97,271.0	
FXD202001010	KE000000718	25-Feb-20	5-Feb-31	5,387	6,191.25	Fixed	12.7500					101,054.0	
TWENTY YEAR BOND													May 27, 2020
FXD100101010	KE000000140	30-Jun-00	5-Jun-21	2,811	38,145.10	Fixed	13.7500					108,810.0	
FXD100101010	KE000000170	30-Mar-10	5-Mar-21	3,390	3,385.80	Fixed	10.0000					98,451.0	
FXD100101010	KE000000184	26-Nov-02	1-Nov-22	5,841	44,481.40	Fixed	12.0000					98,426.0	
FXD100101010	KE000000184	26-Sep-10	1-Sep-20	5,841	14,761.00	Fixed	14.0000					100,310.0	
FXD100101010	KE000000180	26-Mar-10	1-Mar-20	6,487	31,487.70	Fixed	12.0000					102,740.0	
FXD100101010	KE000000860	30-Jul-10	5-Jul-20	6,479	18,868.64	Fixed	13.2000					101,754.2	
FXD100101010	KE000000994	15-Apr-10	5-Mar-21	6,572	20,160.10	Fixed	13.4770					101,242.0	
TWENTY FIVE YEAR BOND													May 27, 2020
FXD100101010	KE000000200	28-Jun-10	28-Mar-25	8,479	20,192.30	Fixed	11.2000					97,261.0	
FXD100101010	KE000000184	25-Mar-10	25-Mar-24	8,398	43,224.05	Fixed	13.4000	13.4000	100.3627	99.8178	100,000.000	300,000.000	
FXD100101010	KE000000184	25-Jun-10	25-Mar-24	8,398	43,224.05	Fixed	13.4000	13.4000	100.0815	99.3386	99,267.0	230,000.000	
FXD100101010	KE000000184	25-Jun-10	25-Mar-24	8,398	43,224.05	Fixed	13.4000	13.4000	100.7241	99.8770	99,267.0	500,000.000	
FXD100101010	KE000000184	25-Jun-10	25-Mar-24	8,398	43,224.05	Fixed	13.4000	13.2044	100.4672	100.8875	99,267.0	100,000.000	
FXD100101010	KE000000184	25-Jun-10	25-Mar-24	8,398	43,224.05	Fixed	13.4000	13.3000	100.4672	100.8875	99,267.0	100,000.000	
THIRTY YEAR BOND													May 27, 2020
FXD 100101010	KE000000110	28-Feb-11	21-Jan-21	7,584	28,144.70	Fixed	12.0000					92,841.0	
INFRASTRUCTURE BONDS													May 27, 2020
IFB 100001010	KE0000003106	23-Feb-09	8-Feb-21	207	7,868.37	Fixed	12.5000					104,188.0	
IFB 200001010	KE0000003024	7-Dec-09	28-Nov-21	564	5,308.33	Fixed	12.0000					101,510.0	
IFB 100101010	KE000000242	3-Oct-10	15-Sep-20	1,800	11,738.30	Fixed	12.0000					107,880.0	
IFB 100101010	KE000000100	30-Sep-10	15-Sep-20	1,807	27,485.10	Fixed	11.0000					107,880.0	
IFB 100101010	KE000000100	16-Dec-10	15-Dec-20	1,800	20,119.10	Fixed	11.0000					107,469.0	
IFB 100101010	KE000000100	30-Mar-10	15-Mar-27	2,490	51,192.20	Fixed	11.0000	11.0000	101.9306	99.9800	98,353.4	100,000.000	
IFB 100101010	KE000000454	23-Mar-10	15-Mar-20	1,811	30,303.30	Fixed	12.0000					107,880.0	
IFB 100101010	KE000000860	28-Oct-10	1-Oct-21	4,145	40,029.85	Fixed	12.0000					99,980.0	
IFB 100101010	KE000000860	27-Feb-17	1-Feb-20	3,103	14,326.40	Fixed	12.0000					102,424.0	
IFB 100101010	KE000000788	27-Nov-17	18-Nov-24	1,696	41,449.48	Fixed	12.5000					100,920.0	
IFB 100101010	KE000000800	29-Jul-10	15-Jul-21	4,811	41,184.00	Fixed	11.9000					99,967.0	
IFB 100101010	KE000000910	18-Nov-10	28-Oct-20	6,735	30,707.30	Fixed	11.9500	12.0700	98.9716	98.2701	98,421.1	374,550.000	
IFB 100101010	KE000000700	25-Mar-10	25-Feb-24	6,871	10,639.80	Fixed	12.2000	12.4000	100.7225	99.5470	98,881.0	100,000.000	
IFB 100101010	KE000000184	25-Oct-10	1-Oct-21	5,012	71,028.40	Fixed	11.7000					101,493.0	
IFB 100001010	KE000000840	15-Apr-20	2-Apr-29	3,232	38,010.13	Fixed	10.8500	11.6000	98.9676	95.6701	95,457.0	300,000.000	
IFB 100001010	KE000000720	11-Sep-17	7-Sep-27	103	891.39	Fixed	10.2000	10.4000	100.1400	100.3076	100.0000	970.148	
BONDS SELL/BUY BACK TRANSACTIONS													May 27, 2020
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION													May 27, 2020
FXD100101010	KE000000184	28-Mar-10	25-Mar-21	5,077	40,254.80	Fixed	12.8000	12.7000	99.7394	99.8807	100,486.2	2,000.000	
FXD100101010	KE000000184	25-Jun-10	25-Mar-21	8,398	43,224.05	Fixed	13.4000	12.7842	110.2580	100.8101	99,267.0	6,000.000	
FXD 100101010	KE000000963	25-Feb-10	15-Feb-20	3,103	50,045.00	Fixed	12.4300	12.5000	100.2801	99,212.0	101,480.0	3,000.000	
IFB 100210101	KE000000110	27-Oct-11	15-Oct-20	2,309	27,045.00	Fixed	11.0000	8.9000	100.8900	103.727			
FXD 100101010	KE000000100	30-Sep-10	15-Sep-20	1,800	27,485.10	Fixed	11.0000	9.9000	100.8900	103.727	101,008.0		
FXD 100101010	KE000000100	27-Feb-10	15-Feb-20	1,800	27,485.10	Fixed	11.0000	8.9000	100.8900	103.727	101,008.0		
FXD 100101010	KE000000100	16-Dec-10	15-Dec-20	1,800	20,119.10	Fixed	11.0000	9.9000	100.8900	103.727	101,008.0		
FXD 100101010	KE000000100	30-Mar-10	15-Mar-27	2,490	51,192.20	Fixed	11.0000	11.0000	101.9306	99.9800	98,353.4		
FXD 100101010	KE000000454	23-Mar-10	15-Mar-20	1,811	30,303.30	Fixed	12.0000	11.9000	101.9306	99.9800	98,353.4		
FXD 100101010	KE000000860	28-Oct-10	1-Oct-21	4,145	40,029.85	Fixed	12.0000	11.9000	101.9306	99.9800	98,353.4		
FXD 100101010	KE000000860	27-Feb-17	1-Feb-20	3,103	14,326.40	Fixed	12.0000	11.7000	101.9306	99.9800	98,353.4		
FXD 100101010	KE000000788	27-Nov-17	18-Nov-24	1,696	41,449.48	Fixed	12.5000	11.6000	101.9306	99.9800	98,353.4		
FXD 100101010	KE000000800	29-Jul-10	15-Jul-21	4,811	41,184.00	Fixed	11.9000	11.7000	101.9306	99.9800	98,353.4		