

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 (%)	Value Traded (Kshs)	
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS ABOVE KES 50 MILLION													May 21, 2020
TWO YEAR BONDS													
FXD1001010V	KE700000217	11-Jan-21	09-Jun-23	598	56,860.26	Fixed	5.4860				104.0771		
FIVE YEAR BONDS													
FXD2001010V	KE700000107	25-Jul-18	19-Jul-23	39	24,595.34	Fixed	14.9888				102.2498		
FXD2001010V	KE700000436	26-Sep-18	20-Sep-23	192	22,051.05	Fixed	13.1120				102.9627		
FXD1001010V	KE700000134	29-Aug-17	23-Aug-22	658	29,599.15	Fixed	12.4680				103.2998		
FXD2001010V	KE700000176	23-Oct-17	17-Oct-22	319	20,714.16	Fixed	13.5170				103.8511		
FXD1001010V	KE700000018	26-Mar-18	20-Mar-23	688	36,795.04	Fixed	12.2986				104.1134		
FXD2001010V	KE700000047	29-Feb-18	19-Feb-23	1,094	65,492.22	Fixed	13.7680				102.6761		
FXD2001010V	KE700000106	13-Mar-18	06-Mar-23	1,081	38,401.40	Fixed	10.8720				103.6162		
FXD2001010V	KE700000176	16-Oct-18	09-Oct-23	1,288	65,612.86	Fixed	11.0000				100.8006		
FXD1002010V	KE700000047	11-May-20	05-May-23	1,445	30,121.88	Fixed	11.6670				103.2227		
TEN YEAR BONDS													
FXD1001010V	KE700000028	25-Jun-12	13-Jun-22	389	35,273.72	Fixed	12.7500				103.1841		
FXD1001010V	KE700000007	01-Jul-11	18-Jun-22	799	38,249.20	Fixed	12.7174				104.3605		
FXD1001010V	KE700000090	25-Mar-11	15-Jun-22	965	39,452.15	Fixed	12.9000				104.0307		
FXD1001010V	KE700000030	25-Feb-11	17-Aug-22	1,914	18,306.45	Fixed	15.0380				104.8714		
FXD1001010V	KE700000137	31-Jul-11	19-Jul-22	3,078	36,114.46	Fixed	12.9680				106.3018		
FXD1001010V	KE700000072	27-Aug-10	14-Aug-22	2,692	40,964.00	Fixed	12.6800				103.7065		
FXD2001010V	KE700000019	17-Oct-10	04-Oct-22	2,754	44,034.69	Fixed	12.9200				101.1927		
FXD1001010V	KE700000063	24-Feb-10	12-Feb-22	2,804	67,555.28	Fixed	14.4380	12.1200	104.5070	101.0000	600,000,000.00		
FXD1001010V	KE700000063	25-Feb-10	12-Feb-22	2,804	67,555.28	Fixed	14.4380	12.1000	104.6300	101.0200	1,000,000,000.00		
FXD1001010V	KE700000077	19-Apr-10	06-Apr-22	2,873	51,320.00	Fixed	12.9000				103.6277		
FXD1001010V	KE700000078	19-Aug-10	06-Aug-22	2,889	45,001.00	Fixed	11.5170				104.3613		
FXD1001010V	KE700000059	29-Sep-10	13-Nov-22	1,097	69,321.44	Fixed	12.2800				100.6713		
FIFTEEN YEAR BONDS													
FXD1001010V	KE700000140	26-Mar-07	07-Mar-22	295	3,601.60	Fixed	14.5000				106.8219		
FXD1001010V	KE700000132	25-Jul-07	06-Jun-22	381	34,492.40	Fixed	13.9000				109.4636		
FXD1001010V	KE700000130	24-Aug-07	07-Dec-22	530	32,569.10	Fixed	12.5000				103.8326		
FXD1000010V	KE700000148	31-Mar-04	13-Mar-23	661	34,779.80	Fixed	12.9000				104.2516		
FXD1001010V	KE700000138	26-Oct-03	07-Oct-24	1,235	31,552.45	Fixed	12.5000				106.2616		
FXD1001010V	KE700000150	29-Mar-03	19-Mar-23	1,389	27,433.60	Fixed	12.2000				105.7018		
FXD1001010V	KE700000158	25-Apr-01	08-Oct-23	1,682	24,532.21	Fixed	9.0000	10.9500	87.0207	88.1221	94.1194	396,200,000.00	
FXD1001010V	KE700000158	25-Apr-01	08-Oct-23	1,682	24,532.21	Fixed	9.0000	10.7500	87.7809	88.8886	94.1194	251,800,000.00	
FXD1001010V	KE700000158	25-Apr-01	08-Oct-23	1,682	24,532.21	Fixed	9.0000	10.7000	88.8268	89.8268	94.1194	396,200,000.00	
FXD1001010V	KE700000075	25-Sep-00	06-Sep-22	2,289	51,459.01	Fixed	11.0000				97.7613		
FXD1001010V	KE700000076	25-Sep-00	06-Sep-22	2,439	49,424.14	Fixed	11.0000				97.8955		
FXD1001010V	KE700000088	29-Apr-01	19-Apr-23	2,416	66,103.06	Fixed	12.2000				101.2021		
FXD1001010V	KE700000132	26-Mar-03	26-Mar-23	4,317	69,564.65	Fixed	12.6000				101.8412		
FXD1001010V	KE700000079	22-Oct-03	13-Oct-23	4,519	29,664.34	Fixed	12.7500				103.8131		
FXD1001010V	KE700000138	26-Mar-04	26-Mar-24	4,618	66,843.78	Fixed	12.7500	12.7000	100.1873	100.2003	100.0000	100,000,000.00	
FXD1001010V	KE700000154	13-Mar-04	24-Apr-34	4,721	66,843.78	Fixed	12.7500				99.8841		
FXD1001010V	KE700000171	24-Feb-05	05-Feb-25	5,088	50,893.46	Fixed	12.7500				99.2791		
TWENTY YEAR BONDS													
FXD1000000V	KE700000140	30-Jun-00	26-Jun-23	2,572	36,145.10	Fixed	13.7500				99.9474		
FXD1001010V	KE700000176	30-Mar-01	05-May-31	3,838	33,822.07	Fixed	10.0000				99.2486		
FXD1001010V	KE700000176	30-Mar-01	05-May-31	3,838	33,822.07	Fixed	10.0000				97.2102		
FXD1001010V	KE700000044	26-Sep-01	07-Sep-23	5,582	61,761.20	Fixed	14.0000				97.0053		
FXD1001010V	KE700000125	26-Mar-01	01-Mar-23	5,136	55,079.29	Fixed	13.2000				100.4854		
FXD1001010V	KE700000085	30-Jul-01	25-Jul-23	8,294	66,805.11	Fixed	13.2000	103.4678	99.2812	99.6156	200,000,000.00		
FXD1001010V	KE700000085	30-Jul-01	25-Jul-23	8,294	66,805.11	Fixed	13.2000	103.2000	104.1577	99.2511	50,000,000.00		
FXD1001010V	KE700000094	15-Apr-02	21-Mar-23	4,513	23,560.05	Fixed	12.8750				100.1211		
TWENTY FIVE YEAR BONDS													
FXD1001010V	KE700000039	26-Jul-01	26-Mar-24	5,308	26,190.54	Fixed	11.2500				94.8505		
FXD1001010V	KE700000049	25-Apr-01	25-Mar-24	5,376	86,258.15	Fixed	13.4000	106.2362	100.6774	101.2469	50,000,000.00		
FXD1001010V	KE700000062	10-Mar-01	08-Apr-24	53,408	14,246.10	Fixed	13.8240	13.7500	101.6275	101.2067	103.0000	80,000,000.00	
FXD1001010V	KE700000062	10-Mar-01	08-Apr-24	53,408	14,246.10	Fixed	13.8240	13.7000	101.9865	101.0250	100.0000	80,000,000.00	
FXD1001010V	KE700000062	10-Mar-01	08-Apr-24	53,408	14,246.10	Fixed	13.8240	13.5001	103.3811	102.2703	103.0000	100,000,000.00	
FXD1001010V	KE700000062	10-Mar-01	08-Apr-24	53,408	14,246.10	Fixed	13.8240	13.3100	104.4385	104.4157	103.0000	80,000,000.00	
THIRTY YEAR BONDS													
FXD1001010V	KE700000175	28-Feb-11	21-Jan-21	7,185	26,144.70	Fixed	12.8000				97.2972		
INFRASTRUCTURE BONDS													
FXD2000101V	KE700000024	07-Oct-00	22-Dec-21	185	4,389.33	Fixed	12.0000				101.1316		
FXD1001010V	KE700000044	03-Oct-01	15-Sep-22	465	11,728.00	Fixed	11.2500				100.4615		
FXD1001010V	KE700000010	30-Sep-01	15-Sep-22	1,578	22,503.34	Fixed	11.0000				100.2025		
FXD1001010V	KE700000119	27-Oct-01	13-Oct-22	1,970	27,445.05	Fixed	11.0000				100.1474		
FXD1001010V	KE700000100	14-Nov-01	09-Oct-24	1,281	25,119.50	Fixed	11.0000				102.1056		
FXD1001010V	KE700000153	30-Mar-02	19-Mar-23	2,104	25,119.50	Fixed	11.0000				102.7617		
FXD1001010V	KE700000084	23-Mar-02	13-Mar-23	1,492	25,055.40	Fixed	12.9000				107.8855		
FXD1001010V	KE700000069	24-Sep-02	06-Oct-21	3,796	45,609.05	Fixed	12.0000				103.0805		
FXD1001010V	KE700000081	27-Feb-02	17-Feb-22	2,494	14,300.40	Fixed	12.0000				100.2520		
FXD1001010V	KE700000078	27-Mar-02	17-Feb-24	1,277	41,489.45	Fixed	12.5000				113.6162		
FXD1001010V	KE700000020	29-Jul-02	19-Jun-23	4,292	41,184.62	Fixed	12.5000				106.1718		
FXD1001010V	KE700000010	18-Mar-03	14-Oct-23	4,306	36,787.20	Fixed	11.9500				101.4524		
FXD1001010V	KE700000076	25-Mar-03	14-Sep-23	4,312	65,833.64	Fixed	12.2000				101.5472		
FXD1001010V	KE700000044	26-Oct-03	09-Oct-25	5,203	71,028.05	Fixed	11.7000				100.6477		
FXD1001010V	KE700000040	19-Apr-03	05-Apr-25	47,210	74,397.29	Fixed	10.8500				101.4899		
FXD1001010V	KE700000063	03-Jul-03	25-Jul-25	46,387	19,474.46	Fixed	10.3000				99.1951		
FXD1001010V	KE700000045	26-Apr-03	11-Apr-21	48,871	78,639.89	Fixed	10.9500	11.0500	101.6518	99.2388	200,000,000.00		
FXD1001010V	KE700000034	29-Jul-03	19-Jun-21	50,905	81,052.42	Fixed	12.2070				102.4756		
FXD1001010V	KE700000078	12-Apr-04	21-Mar-23	50,880	81,841.03	Fixed	12.6670	12.0000	104.2660	102.8988	103.2207	296,000,000.00	
FXD1001010V	KE700000056	12-Sep-04	21-Mar-23	50,880	81,841.03	Fixed	12.6670	12.1500	104.5178	103.2017	103.2207	103,000,000.00	
BONDS SELL/BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS (BELOW KES 50 MILLION)													
FXD001010V	KE700000006	29-Jul-01	19-Jul-21	2,016	56,103.06	Fixed	12.0000	11.8700	106.4634	104.3883	100.8018		
FXD001010V	KE700000104	13-Mar-01	24-Apr-34	4,721	66,843.78	Fixed	12.7480	13.3000	86.9197	86.5333	99.8774	4,720,000,000.00	
FXD1001010V	KE700000020	26-Mar-01	01-Mar-23	5,136	55,079.29	Fixed	13.2000	13.0000	103.1305	87.2072	100.4854	50,000,000.00	
FXD1001010V	KE700000049	25-Apr-01	25-Mar-24	5,376	86,258.15	Fixed	13.4000	13.6000	103.7350	89.2624	100.6774	50,000,000.00	
FXD1001010V	KE700000062	10-Mar-01	08-Apr-24	53,408	14,246.10	Fixed	13.8240	13.5000	101.6275	89.2655	101.0345	50,000,000.00	
FXD1001010V	KE700000069	24-Sep-02	06-Oct-21	3,796	45,609.05	Fixed	12.0000	12.0000	101.0207	101.0689	101.0345	50,000,000.00	
FXD1001010V	KE700000082	10-Mar-02											
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