

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE											May 18, 2020			
Issue No.	ISIN	ISSUE 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 (Notes)	
												May 18, 2020		
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS ABOVE KES 50 MILLION														
TWO YEAR BONDS														
FKG1001507	KES0000932		28-Jun-13	25-Jun-21	252	31,120.65	Fixed		10.7910			101.3542		
FIVE YEAR BONDS														
FKG1001510	KES0000942	R(e)spondent	28-Jun-13	23-Jun-20	35	30,699.99	Fixed		11.1988			100.6924		
FKG1001515	KES0000934		30-Nov-15	23-Nov-20	189	30,873.85	Fixed		13.3300			100.7419		
FKG1001518	KES0000946		29-Apr-16	18-Apr-21	336	31,584.50	Fixed		14.3340			100.9504		
FKG1001520	KES0000945		28-Oct-15	18-Sep-21	407	31,309.32	Fixed		15.0900			101.0077		
FKG1001522	KES0000948		26-Sep-16	20-Sep-21	1,111	31,031.09	Fixed		13.1150			100.6574		
FKG1001525	KES0000944		28-Apr-16	22-Apr-21	306	29,999.15	Fixed		12.6460			100.2366		
FKG1001530	KES0000766		23-Oct-17	17-Oct-22	482	30,714.10	Fixed		12.5170			111.2803		
FKG1001535	KES0000816		26-Mar-18	18-Mar-23	1,036	30,799.55	Fixed		12.2980			100.5203		
FKG1001540	KES0000947		25-Feb-18	18-Feb-24	1,372	31,309.50	Fixed		11.3000			99.9234		
FKG1001545	KES0000796		15-Aug-18	8-Sep-24	1,407	30,801.45	Fixed		10.8750			98.1842		
FKG1001550	KES0000786		16-Dec-18	8-Dec-24	1,696	28,495.45	Fixed		11.6000			100.2586		
FKG1002010	KES0000947		11-May-20	5-May-25	1,813	30,777.17	Fixed		11.6670			100.1900		
TEN YEAR BONDS														
FKG1001910	KES0000788	R(e)spondent	1-Feb-20	18-Oct-30	154	33,387.30	Fixed		8.3070			100.3207		
FKG1001915	KES0000938	R(e)spondent	26-Jun-18	11-Jun-24	796	30,273.71	Fixed		12.7080			100.9466		
FKG1001920	KES0000907	R(e)spondent	1-Jul-18	10-Jun-23	1,187	30,848.40	Fixed		12.3710			100.9578		
FKG1001925	KES0000890	R(e)spondent	25-May-19	15-Jun-24	1,317	30,852.15	Fixed		12.1800	11.2000	106.6306	102.8887	400,000,000	
FKG1001930	KES0000928	R(e)spondent	29-Apr-19	17-Apr-24	2,494	31,309.15	Fixed		12.8000	12.4000	106.9886	102.0370	100,2582	50,000,000
FKG1001935	KES0000727		31-Jul-17	19-Jul-27	3,078	30,174.80	Fixed		12.9660	12.4000	106.9886	102.0370	100,2582	50,000,000
FKG1001940	KES0000926		27-Oct-18	14-Oct-23	3,020	29,880.80	Fixed		12.8660	12.4000	106.9886	102.0370	100,2582	50,000,000
FKG1001945	KES0000921		17-Dec-18	4-Dec-23	1,102	30,787.15	Fixed		12.5200			100.7249		
FKG1001950	KES0000963		25-Feb-19	15-Feb-24	1,300	30,604.00	Fixed		11.4000			100.4893		
FKG1001955	KES0000987		15-Apr-19	8-Apr-24	3,441	31,302.00	Fixed		12.3000			100.4870		
FKG1001960	KES0000976		18-May-19	11-May-24	3,367	31,035.00	Fixed		11.5100			97.2671		
FKG1001965	KES0000969		25-Nov-19	12-Nov-24	3,465	30,428.55	Fixed		12.2800			100.6341		
FIFTEEN YEAR BONDS														
FKG1002010	KES0000945		28-Mar-07	7-Mar-22	659	3,654.60	Fixed		14.5000			107.1112		
FKG1002015	KES0000952		25-Jun-07	8-Jun-22	789	34,492.80	Fixed		13.5000			100.1060		
FKG1002020	KES0000950	R(e)spondent	26-Jul-07	8-Jul-22	793	34,258.15	Fixed		13.9000			100.0200		
FKG1002025	KES0000948		31-Mar-08	15-Mar-23	1,089	34,789.80	Fixed		12.5000			100.7955		
FKG1002030	KES0000949		26-Jul-08	2-Oct-23	1,050	34,800.00	Fixed		12.5000			100.7955		
FKG1002035	KES0000951		28-Mar-09	15-Mar-24	1,737	37,693.50	Fixed		12.5000			98.3673		
FKG1002040	KES0000956		28-Mar-09	15-Mar-24	1,737	37,693.50	Fixed		12.5000			98.3673		
FKG1002045	KES0000955	R(e)spondent	28-Mar-09	15-Mar-24	1,737	37,693.50	Fixed		12.5000			98.3673		
FKG1002050	KES0000963		25-Sep-10	8-Sep-27	2,687	40,837.00	Fixed		11.0000			98.0671		
FKG1002055	KES0000730	R(e)spondent	25-Feb-11	7-Feb-26	2,821	42,188.45	Fixed		11.2000			97.3857		
FKG1002060	KES0000938		29-Mar-11	8-Mar-26	2,884	39,473.80	Fixed		11.2000			97.4299		
FKG1002065	KES0000942		29-Mar-11	8-Mar-26	3,277	49,254.80	Fixed		12.6000			100.4867		
FKG1002070	KES0000937		22-Oct-11	8-Oct-26	4,896	29,564.30	Fixed		12.7000			100.2620		
FKG1002075	KES0000940		28-May-11	3-Jun-26	4,884	30,566.00	Fixed		12.8570			100.3129		
FKG1002080	KES0000938		13-Sep-11	7-Sep-26	4,827	31,447.80	Fixed		12.7380			100.3826		
FKG1002085	KES0000943		28-Jul-11	10-Jul-26	5,136	30,552.45	Fixed		12.3400			97.0779		
FKG1002090	KES0000721		23-Feb-20	3-Feb-35	5,379	4,191.25	Fixed		12.7960			101.0264		
TWENTY YEAR BOND														
FKG1002005	KES0000941	R(e)spondent	30-Jun-03	30-Jun-23	2,260	38,145.50	Fixed		13.7500			100.8816		
FKG1002010	KES0000978	R(e)spondent	30-Mar-11	30-May-21	4,004	44,249.80	Fixed		13.8000			98.4510		
FKG1002015	KES0000949	R(e)spondent	29-May-11	1-Nov-21	4,350	44,381.45	Fixed		12.0000			98.4261		
FKG1002020	KES0000954	R(e)spondent	29-May-11	1-Nov-21	4,350	44,381.45	Fixed		12.0000			98.4261		
FKG1002025	KES0000953		28-Mar-11	1-Mar-26	4,498	41,587.70	Fixed		12.2000			100.7663		
FKG1002030	KES0000955		26-Jul-11	2-Jul-26	4,827	41,866.65	Fixed		12.3000			100.7542		
FKG1002035	KES0000984		15-Apr-19	21-Mar-39	5,881	23,660.00	Fixed		12.8730			101.2145		
TWENTY FIVE YEAR BOND														
FKG1002025	KES0000939	R(e)spondent	28-Jun-10	28-May-35	5,488	20,192.50	Fixed		11.2800			91.2611		
FKG1002030	KES0000949	R(e)spondent	25-Jun-10	25-May-31	6,407	43,224.00	Fixed		13.4000			99.2570		
THIRTY YEAR BOND														
SBK1001300	KES0000215	R(e)spondent	28-Feb-11	21-Jan-41	7,583	28,144.70	Fixed		12.0000			92.8419		
INFRASTRUCTURE BONDS														
IFB1000012	KES0000931		23-Feb-09	8-Feb-21	266	7,868.37	Fixed		12.5000			104.1668		
IFB1000017	KES0000934		7-Dec-09	22-Nov-21	551	4,398.33	Fixed		12.0000			101.5129		
IFB1001020	KES0000942		3-Oct-11	11-Feb-23	1,168	17,778.80	Fixed		12.0000			102.2992		
IFB1001025	KES0000940		30-Jun-11	18-Sep-25	1,586	17,065.15	Fixed		11.0000	10.4000	103.3204	101.9311	400,000,000	
IFB1001030	KES0000941		27-Oct-11	15-Oct-26	2,238	27,265.50	Fixed		11.0000			101.4640		
IFB1001035	KES0000954		14-Oct-11	10-Feb-23	1,609	28,119.85	Fixed		11.0000			101.4050		
IFB1001040	KES0000955		23-Mar-12	11-May-27	2,492	31,102.20	Fixed		11.0000			100.3200		
IFB1001045	KES0000956		23-Mar-12	11-May-27	2,492	31,102.20	Fixed		11.0000	12.9078	104.8978	104.8978	100,000,000	
IFB1001050	KES0000959		24-Oct-12	4-Oct-31	4,138	40,029.80	Fixed		12.0000			99.8900		
IFB1001055	KES0000960		27-Feb-12	17-Feb-29	1,700	14,339.45	Fixed		12.5000			111.4246		
IFB1001060	KES0000788		27-Nov-12	18-Nov-24	1,665	41,468.48	Fixed		12.0000			100.3202		
IFB1001065	KES0000989		28-Jun-13	21-Jun-21	4,620	41,136.80	Fixed		12.4000	104.0075	100.2413	100.2413	175,000,000	
IFB1001070	KES0000949		19-Nov-13	25-Oct-28	6,734	38,787.30	Fixed		11.9000			98.1287		
IFB1001075	KES0000976		25-Mar-13	22-Feb-28	6,880	38,928.65	Fixed		12.2000			98.9991		
IFB1001080	KES0000954		26-Mar-13	22-Feb-28	6,880	38,928.65	Fixed		12.2000			98.9991		
IFB1001085	KES0000940		15-Apr-20	2-Apr-29	3,241	38,010.13	Fixed		10.8000	11.2000	97.4936	98.8157	100,000,000	
IFB1001090	KES0000940		15-Apr-20	2-Apr-29	3,241	38,010.13	Fixed		10.8000	11.2000	97.1542	98.1399	200,000,000	
IFB1001095	KES0000940		15-Apr-20	2-Apr-29	3,241	38,010.13	Fixed		10.8000	11.2000	98.0331	98.8060	400,000,000	
MAB100071	KES0000921		11-Sep-11	7-Sep-20	119	861.35	Fixed		10.0000	101.9000	100.0000	100,000,000	1,045,218	
BONDS SELL/BUY BACK TRANSACTIONS														
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION														
FKG1001510	KES0000942		25-Feb-18	18-Feb-24	1,372	66,959.50	Fixed		11.3040	10.4000	105.1784	102.5568	99.8234	2,400,000
FB1001020	KES0000944		28-Oct-15	8-Oct-23	5,621	71,028.15	Fixed		11.7500	11.6000	101.2615	100.3278	98.3818	2,100,000
FB1001025	KES0000944		28-Oct-15	8-Oct-23	5,621	71,028.15	Fixed		11.7500	11.6000	101.0261	100.3662	98.3818	2,000,000
FB1001030	KES0000944		28-Oct-15	8-Oct-23	5,621	71,028.15	Fixed		11.7500	12.4000	96.6514	99.7275	98.3818	60,000,000
FB1001035	KES0000944		28-Oct-15	8-Oct-23	5,621	71,028.15	Fixed		11.7500	12.4000	96.2670	99.5914	98.3818	4,000,000
FB1001040	KES0000944		28-Oct-15	8-Oct-23	5,621	71,028.15	Fixed		11.7500	11.7000	100.3312	99.8933	98.3818	1,000,000
FB1001045	KES0000930		25-Mar-18	22-Feb-24	6,880	18,								