

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE													August 31, 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 (%)	CFM Value Traded (Kshs)	
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS ABOVE KES 50 MILLION													August 31, 2020
TWO YEAR BONDS													
FED 10/10/2020	KE0000000321	26-Jan-19	26-Jan-21	147	31,120.85	Fixed		10.7010			101.8951		
FIVE YEAR BONDS													
FED 20/01/20	KE0000000306	30-Nov-18	29-Nov-23	84	30,873.85	Fixed		13.8208			101.7861		
FED 10/01/20	KE0000000454	29-Apr-19	19-Apr-21	231	18,544.20	Fixed		14.2486			104.2045		
FED 20/01/20	KE0000000307	29-Jul-18	29-Jul-21	301	24,305.36	Fixed		14.8008			104.1988		
FED 30/01/20	KE0000000426	26-Aug-18	26-Aug-21	389	23,051.05	Fixed		13.1150			104.7340		
FED 10/01/20	KE0000000314	29-Jul-18	29-Jul-21	271	29,599.15	Fixed		12.4059			105.7181		
FED 20/01/20	KE0000000764	23-Oct-17	17-Oct-20	777	20,714.10	Fixed		12.8178			107.6267		
FED 10/01/20	KE0000000418	26-Feb-18	26-Feb-21	911	30,795.38	Fixed		12.2999			106.5300		
FED 10/01/20	KE0000000947	25-Feb-18	19-Feb-24	1,267	65,369.00	Fixed		11.3040			103.7863		
FED 20/01/20	KE0000000106	13-Mar-18	8-Mar-24	1,584	38,401.40	Fixed		10.8720	10.2000	105.1389	101.8813	1,600,000.00	
FED 30/01/20	KE0000000766	16-Oct-18	5-Oct-24	1,581	65,612.40	Fixed		11.6000	10.2710	105.8475	104.1100	158,177.00	
FED 10/02/20	KE0000000947	11-May-20	5-May-21	1,708	30,121.88	Fixed		11.6970			104.0263		
TEN YEAR BONDS													
FED 20/01/20	KE0000000186	14-Nov-18	14-Oct-28	48	33,387.60	Fixed		9.3070			106.4617		
FED 10/01/20	KE0000000395	29-Jul-18	15-Jul-28	603	36,273.50	Fixed		9.7260			106.8134		
FED 10/01/20	KE0000000697	14-Jul-18	15-Jul-28	1,002	36,458.20	Fixed		9.2710			106.9615		
FED 10/01/20	KE0000000891	25-Mar-18	15-Mar-28	1,429	36,462.16	Fixed		10.1000			106.1601		
FED 10/01/20	KE0000000320	29-Aug-18	17-Aug-28	2,177	18,306.45	Fixed		11.0700			116.7265		
FED 10/01/20	KE0000000737	31-Jul-17	15-Jul-27	3,075	35,176.40	Fixed		12.9600	10.8340	111.4008	110.1539	107.6268	
FED 10/01/20	KE0000000762	27-Aug-18	14-Aug-28	2,805	60,884.60	Fixed		12.8800			105.0521		
FED 20/01/20	KE0000000216	17-Oct-18	4-Oct-28	3,017	54,034.49	Fixed		12.0200	11.4700	108.0208	108.3951	106.8171	
FED 10/01/20	KE0000000851	24-Feb-18	13-Feb-28	1,097	54,054.00	Fixed		14.0300			105.0074		
FED 20/01/20	KE0000000887	19-Apr-18	4-Apr-28	3,136	51,320.00	Fixed		12.3500			104.0131		
FED 20/01/20	KE0000000879	19-Apr-18	8-Apr-28	3,240	60,000.00	Fixed		11.5170	11.8200	100.4151	99.8721	1,600,000.00	
FED 40/01/20	KE0000000689	25-Nov-18	12-Nov-21	3,360	69,222.41	Fixed		12.2800			104.0061		
FIFTEEN YEAR BONDS													
FED 10/02/20	KE0000000146	26-Mar-07	7-Mar-22	551	3,651.00	Fixed		14.5000			100.0092		
FED 20/01/20	KE0000000192	29-Apr-07	4-Jan-22	661	32,692.00	Fixed		13.5000			100.3071		
FED 20/01/20	KE0000000180	26-Nov-07	27-Dec-22	789	32,656.16	Fixed		12.8000			100.0996		
FED 10/02/20	KE0000000126	26-Oct-08	13-Mar-23	1,498	31,452.40	Fixed		13.5000			101.0300		
FED 10/01/20	KE0000000101	26-Mar-10	18-Mar-25	1,620	27,461.40	Fixed		13.0000			101.7389		
FED 10/01/20	KE0000000104	26-Mar-10	8-Mar-25	1,506	13,511.10	Fixed		13.0000			101.4571		
FED 20/01/20	KE0000000375	24-Mar-12	6-Sep-27	2,362	48,837.10	Fixed		11.0000	11.0000	104.8201	99.7590	99.7589	
FED 20/01/20	KE0000000726	24-Feb-12	7-Feb-28	2,718	46,138.45	Fixed		12.5000			101.2241		
FED 20/01/20	KE0000000809	29-Apr-12	10-Apr-28	2,779	39,250.000	Fixed		12.0000			102.4945		
FED 10/01/20	KE0000000812	29-Apr-12	4-May-28	4,634	49,254.00	Fixed		12.5000			105.4075		
FED 20/01/20	KE0000000879	27-Oct-12	5-Oct-28	4,701	29,664.30	Fixed		12.7500			105.6836		
FED 20/01/20	KE0000000910	29-Jun-12	9-Jun-28	4,879	30,400.000	Fixed		12.8000			105.8136		
FED 20/01/20	KE0000000104	13-Mar-13	24-Apr-28	4,886	42,447.30	Fixed		12.7480			104.0001		
FED 20/01/20	KE0000000128	26-Jul-13	24-Jul-28	5,061	60,652.45	Fixed		12.3200	101.2967	100.0709	100.0909	200,000.00	
FED 10/02/20	KE0000000718	25-Feb-20	5-Feb-30	5,271	5,191.25	Fixed		12.7900			104.4196		
TWENTY YEAR BOND													
FED 10/02/20	KE0000000189	30-Jul-08	5-Jun-23	2,835	38,165.10	Fixed		14.7500			100.8818		
FED 10/01/20	KE0000000178	26-Nov-10	5-Jun-23	2,899	38,165.10	Fixed		14.7500			101.1011		
FED 10/01/20	KE0000000246	26-Nov-11	1-Feb-32	4,445	44,961.05	Fixed		13.0000	11.8400	104.4300	100.3775	102.5475	
FED 10/01/20	KE0000000454	26-Nov-11	1-Sep-32	5,865	12,761.20	Fixed		14.0000			106.2125		
FED 10/01/20	KE0000000126	26-Mar-11	13-Mar-31	8,340	31,487.10	Fixed		13.4000	12.6700	104.9211	103.8519	101.2940	
FED 10/01/20	KE0000000101	30-Jul-11	5-Jul-31	8,517	15,466.05	Fixed		13.7700			104.1175		
THIRTY FIVE YEAR BOND													
FED 10/01/20	KE0000000389	26-Jun-10	28-Mar-31	5,393	20,182.50	Fixed		11.2500			97.8583		
FED 10/01/20	KE0000000849	25-Jun-18	25-May-43	8,302	43,224.05	Fixed		13.4000			101.3782		
THIRTY YEAR BOND													
SDR 10/01/20	KE0000000135	16-Feb-11	21-Nov-31	7,448	26,144.10	Fixed		17.0000			90.8416		
INFRASTRUCTURE BONDS													
FB 10/08/20	KE0000000136	23-Feb-08	8-Feb-21	161	7,869.37	Fixed		12.5000			101.6308		
FB 20/08/20	KE0000000324	7-Dec-08	22-Nov-21	468	5,388.33	Fixed		12.0000			101.5126		
FB 10/01/20	KE0000000242	3-Oct-11	18-Sep-21	1,113	11,730.00	Fixed		12.0000			101.6811		
FB 10/01/20	KE0000000130	30-Sep-11	15-Sep-21	1,841	27,462.16	Fixed		13.0000			101.1391		
FB 10/01/20	KE0000000100	27-Oct-11	13-Oct-28	2,233	27,465.95	Fixed		11.0000			104.0173		
FB 10/01/20	KE0000000101	14-Oct-11	13-Oct-28	1,804	25,119.16	Fixed		11.0000			102.4927		
FB 10/01/20	KE0000000183	20-Mar-11	18-Mar-27	2,367	31,182.20	Fixed		11.0000			102.4052		
FB 10/01/20	KE0000000454	23-Mar-11	5-Feb-28	2,719	36,303.20	Fixed		12.5000			101.2075		
FB 10/01/20	KE0000000809	24-Oct-11	8-Oct-21	4,003	46,029.60	Fixed		12.0000			105.4627		
FB 10/01/20	KE0000000812	27-Feb-12	7-Feb-28	2,897	41,330.40	Fixed		12.5000			111.6248		
FB 10/01/20	KE0000000784	27-Mar-12	18-Mar-28	1,540	41,449.48	Fixed		12.5000			106.9418		
FB 10/01/20	KE0000000803	29-Jun-12	10-Jun-28	4,515	41,184.40	Fixed		12.0000			110.0708		
FB 10/01/20	KE0000000102	19-Mar-13	20-Oct-28	6,429	36,787.30	Fixed		11.9500			106.4728		
FB 10/01/20	KE0000000760	25-Mar-13	25-Feb-28	6,575	36,787.30	Fixed		12.0000			106.7461		
FB 10/01/20	KE0000000544	26-Oct-13	8-Oct-28	5,518	71,003.05	Fixed		11.7500			101.8194		
FB 10/02/20	KE0000000103	15-Apr-20	2-Apr-29	3,136	36,010.13	Fixed		10.8500	10.5400	105.0396	101.4993	102.0532	
FB 10/02/20	KE0000000553	3-Apr-20	25-Mar-29	2,900	19,275.46	Fixed		10.5000	10.5000	105.0108	104.4969	100.0000	
FB 10/02/20	KE0000000545	26-Apr-20	11-Aug-31	3,897	78,639.89	Fixed		10.8000	11.3817	97.8899	97.4831	1,000,000.00	
FB 10/02/20	KE0000000546	26-Apr-20	11-Aug-31	3,897	78,639.89	Fixed		10.8000	11.1500	98.9895	98.7879	101.8271	
FB 10/02/20	KE0000000547	26-Apr-20	11-Aug-31	3,897	78,639.89	Fixed		10.8000	11.5000	98.1897	98.9895	100.0000	
FB 10/02/20	KE0000000548	26-Apr-20	11-Aug-31	3,897	78,639.89	Fixed		10.8000	11.0000	98.5698	98.3603	101.8271	
FB 10/02/20	KE0000000549	26-Apr-20	11-Aug-31	3,897	78,639.89	Fixed		10.8000	10.8000	101.8708	101.8613	93.700,000.00	
FB 10/02/20	KE0000000550	26-Apr-20	11-Aug-31	3,897	78,639.89	Fixed		10.8000	10.5000	102.3600	102.1534	101.8271	
FB 10/02/20	KE0000000710	11-Apr-20	7-Sep-21	7	991.15	Fixed		10.0000	10.0000	104.7620	100.0000	269.413	
BONDS SELL/BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION													
FED 10/01/20	KE0000000186	27-Oct-18	10-Nov-28	2,805	10,581.00	Fixed		12.0900	11.7900	106.8907	106.8402	100.0000	
FED 10/01/20	KE0000000947	25-Feb-18	19-Feb-24	1,267	65,369.00	Fixed		11.3000	10.2000	105.0880	104.7000	100.0000	
FED 10/01/20	KE0000000310	29-Mar-18	8-Mar-24	4,879	80,800.000	Fixed		12.8000	11.6000	105.2078	106.0134	100.0000	
FED 10/01/20	KE0000000426	26-Aug-18	26-Aug-21	4,879	80,800.000	Fixed		12.8000	11.6000	105.7871	106.9803	1,000,000.00	
FED 10/02/20	KE0000000847	13-Mar-20	5-May-21	1,708	30,121.88	Fixed		11.6970	10.4000	104.1988	104.2775	104.0783	
FED 10/02/20	KE0000000947	11-May-20	5-May-21	1,708	30,121.88	Fixed		11.6970	11.0000	104.6918	104.6918	100.0000	
FED 20/02													

Treasury in Portfolio		Previous	Treasury in Portfolio		Previous
161	99.9998	162	161	99.9998	162

KEY WORD DEFINITIONS
There are a number of key variables in bond offerings to provide the bond's security, redemption terms, credit quality, interest rate, price, yield and all other terms.
Key words have been highlighted in blue in the above table.
FB: Fixed Rate Treasury Bond
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