

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE													March 12, 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 (KES)	
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS ABOVE KES 50 MILLION													March 12, 2020
TWO YEAR BONDS													
FXD 10010100	KE000000932	28-Jan-19	28-Jan-21	379	23,774.63	Fixed	10.7610					101.0283	
FXD 20010100	KE000000942	28-Jan-19	28-Jan-21	379	30,699.04	Fixed	11.1900					101.8845	
FXD 20010100	KE000000904	30-Nov-18	28-Nov-20	296	30,873.85	Fixed	11.0000					105.8605	
FXD 10010100	KE000000948	28-Apr-19	18-Apr-21	493	10,584.50	Fixed	10.2400					104.7486	
FXD 20010100	KE000000902	28-Apr-19	18-Apr-21	494	24,395.30	Fixed	10.0800					105.1371	
FXD 20010100	KE000000938	26-Sep-18	20-Sep-21	1,111	23,051.08	Fixed	11.1100					104.2096	
FXD 10010100	KE000000934	28-Apr-17	28-Apr-20	899	29,099.15	Fixed	10.4500					104.6744	
FXD 10010100	KE000000764	23-Oct-17	17-Oct-20	989	20,712.10	Fixed	10.5100					104.7981	
FXD 10010100	KE000000818	26-Mar-19	26-Mar-21	1,103	30,705.50	Fixed	10.2900					104.9502	
FXD 10010100	KE000000947	25-Feb-19	18-Feb-21	1,439	60,092.22	Fixed	11.3600	11.0000	101.4690	100.8411	101.0720	100,000,000	
FXD 10010100	KE000000947	25-Feb-19	18-Feb-21	1,439	60,092.22	Fixed	11.2600	10.8900	101.6271	101.0996	101.0720	100,000,000	
FXD 20010100	KE000000766	13-Mar-19	6-Mar-21	1,076	30,425.15	Fixed	10.8700					101.0386	
FXD 20010100	KE000000766	16-Dec-19	8-Dec-21	1,733	28,491.06	Fixed	11.4900	11.0000	104.4847	101.7480	101.7487	100,000,000	
TEN YEAR BONDS													
FXD 10010100	KE000000330	26-Apr-10	12-Apr-20	32	10,384.15	Fixed	8.7900					100.1957	
FXD 20010100	KE000000398	1-Nov-10	18-Oct-20	291	34,387.40	Fixed	8.3000					98.9868	
FXD 10010100	KE000000438	25-Apr-12	15-Apr-20	909	30,473.70	Fixed	10.7500					105.3985	
FXD 10010100	KE000000607	3-Jul-13	10-Jun-20	1,194	30,249.40	Fixed	10.3700					103.6537	
FXD 10010100	KE000000890	29-Mar-15	15-Apr-20	1,400	30,852.45	Fixed	11.1500	11.0500	105.1700	103.6300	103.6300	200,000,000	
FXD 10010100	KE000000890	29-Mar-15	15-Jun-20	1,404	30,852.15	Fixed	10.1500	11.0000	105.3365	103.1905	103.1905	70,000,000	
FXD 10010100	KE000000820	29-Mar-15	17-Apr-20	2,369	10,306.45	Fixed	10.0000					115.1445	
FXD 10010100	KE000000747	31-Jul-17	18-Jul-27	3,078	30,174.40	Fixed	12.9800					109.0700	
FXD 10010100	KE000000876	27-Apr-18	18-Apr-28	3,007	40,000.81	Fixed	10.6900					104.6449	
FXD 20010100	KE000000918	17-Dec-18	4-Dec-28	3,339	40,000.81	Fixed	12.0000					105.7345	
FXD 10010100	KE000000903	29-Feb-19	12-Feb-29	3,209	32,007.08	Fixed	12.0000	12.2000	101.8008	101.2007	101.2017	100,000,000	
FXD 20010100	KE000000907	19-Apr-19	2-Apr-29	3,300	41,206.72	Fixed	10.0000					99.9988	
FXD 20010100	KE000000878	19-Apr-19	8-Apr-29	3,435	40,014.80	Fixed	11.5100					99.9629	
FXD 20010100	KE000000909	29-Apr-19	14-Nov-29	3,192	30,403.89	Fixed	10.2900					105.8027	
FIFTEEN YEAR BONDS													
FXD 10010100	KE000000345	24-Mar-07	7-Mar-21	725	3,664.60	Fixed	14.0000					107.7395	
FXD 20010100	KE000000352	25-Jan-07	6-Jun-20	816	32,692.00	Fixed	11.0000					106.8892	
FXD 20010100	KE000000360	26-Nov-07	7-May-20	976	30,058.10	Fixed	10.0000	10.4500	108.8172	104.6281	105.1030	400,000,000	
FXD 10000100	KE000000420	31-Mar-09	15-Mar-20	1,096	30,789.00	Fixed	10.0000					110.9021	
FXD 10000100	KE000000438	26-Oct-09	7-Oct-20	1,479	31,852.45	Fixed	10.2000					105.0705	
FXD 10010100	KE000000550	29-Mar-10	15-Mar-20	1,802	23,238.00	Fixed	10.0000					99.9239	
FXD 20010100	KE000000358	29-Apr-11	8-Dec-20	2,087	10,513.10	Fixed	8.0000					99.9629	
FXD 10010100	KE000000675	24-Sep-12	2-Sep-27	2,704	40,304.00	Fixed	10.0000					106.0882	
FXD 10010100	KE000000875	24-Sep-12	8-Sep-27	2,724	40,304.00	Fixed	11.0000					104.9693	
FXD 10010100	KE000000730	29-Feb-13	7-Feb-28	2,898	41,138.45	Fixed	10.2500					107.9173	
FXD 10010100	KE000000808	29-Apr-13	30-Apr-28	2,881	39,878.000	Fixed	11.0000					100.6267	
FXD 10010100	KE000000812	29-Apr-13	30-Apr-28	2,877	39,878.000	Fixed	10.2500					100.6279	
FXD 10010100	KE000000873	22-Oct-13	3-Oct-18	4,853	29,964.350	Fixed	10.7000					100.9279	
FXD 10010100	KE000000840	29-Jan-15	7-Jan-20	5,081	14,710.750	Fixed	12.8000					102.7126	
FXD 10010100	KE000000158	13-Mar-16	28-Apr-24	5,106	40,068.15	Fixed	10.7500					102.7346	
FXD 10010100	KE000000128	29-Jul-16	10-Jul-26	5,233	50,673.30	Fixed	12.3500					99.2405	
FXD 10010100	KE000000718	29-Feb-17	7-Feb-28	5,463	5,194.04	Fixed	10.7500					101.4546	
TWENTY YEAR BOND													
FXD 10010100	KE000000483	30-Jun-08	5-Jun-28	3,007	38,145.10	Fixed	11.7000					102.7627	
FXD 10010100	KE000000178	30-Mar-11	8-Mar-21	4,071	8,365.80	Fixed	10.0000					97.1841	
FXD 10010100	KE000000348	29-Nov-12	2-Nov-22	4,617	4,851.40	Fixed	10.0000					100.3489	
FXD 10010100	KE000000464	29-Nov-12	1-Sep-26	6,017	12,761.20	Fixed	10.0000					100.2749	
FXD 10010100	KE000000515	29-Nov-12	1-Sep-26	6,001	20,267.50	Fixed	10.0000					100.2749	
FXD 10010100	KE000000865	20-Jul-18	5-Jul-38	6,889	10,868.85	Fixed	11.2000					101.3775	
FXD 10010100	KE000000994	15-Apr-19	7-Apr-29	6,948	23,660.05	Fixed	12.8700					100.1151	
TWENTY FIVE YEAR BOND													
FXD 10010100	KE000000309	28-Jun-11	28-Mar-31	5,095	20,192.50	Fixed	11.2000					91.1611	
FXD 10010100	KE000000949	29-Jun-19	28-Mar-49	8,474	27,631.81	Fixed	11.6000					102.8918	
THIRTY YEAR BOND													
FXD 10010100	KE000000218	28-Feb-11	23-Jan-41	7,409	26,144.70	Fixed	12.0000					90.2619	
INFRASTRUCTURE BONDS													
FXD 10000100	KE000000336	23-Feb-09	8-Feb-21	331	7,893.27	Fixed	10.0000					104.1666	
FXD 10000100	KE000000324	7-Dec-09	28-Nov-21	630	4,794.18	Fixed	10.0000					101.0126	
FXD 10010100	KE000000246	3-Oct-11	18-Sep-20	1,285	10,393.10	Fixed	10.0000					107.8911	
FXD 10010100	KE000000130	30-Sep-13	18-Sep-20	2,013	27,051.44	Fixed	11.0000	10.1000	107.8340	102.8964	102.8969	100,000,000	
FXD 10010100	KE000000130	27-Oct-13	18-Sep-20	2,405	20,400.00	Fixed	10.4000	10.4000	106.4077	102.7300	102.7300	100,000,000	
FXD 10010100	KE000000150	16-Dec-15	2-Dec-24	1,706	28,119.35	Fixed	11.0000	10.0000	105.0378	102.1972	102.2414	100,000,000	
FXD 10010100	KE000000563	26-Mar-16	15-Mar-27	2,899	41,192.40	Fixed	11.0000					101.1579	
FXD 10010100	KE000000464	23-Mar-16	15-Mar-25	1,887	30,303.20	Fixed	10.0000					107.8803	
FXD 10010100	KE000000600	24-Oct-16	8-Oct-21	4,205	40,002.60	Fixed	10.0000					105.7199	
FXD 10010100	KE000000690	27-Feb-17	10-Feb-29	3,009	14,330.40	Fixed	10.0000					111.8164	
FXD 10010100	KE000000768	27-Jun-17	18-Jun-29	1,712	41,499.80	Fixed	12.0000					107.9602	
FXD 10010100	KE000000800	29-Mar-18	15-Mar-21	4,687	41,184.80	Fixed	11.0000					106.6586	
FXD 10010100	KE000000920	19-Mar-18	25-Oct-38	5,801	30,727.30	Fixed	11.9500					99.8511	
FXD 10010100	KE000000700	28-Mar-18	25-Feb-44	8,747	10,000.00	Fixed	10.0000					103.3064	
FXD 10010100	KE000000543	28-Oct-18	8-Oct-35	5,888	71,028.55	Fixed	11.7500					104.9555	
FXD 10010100	KE000000676	11-Apr-17	8-Apr-20	27	150.00	Fixed	10.0000	10.0000	104.2000	100.0000	100.0000	208,770	
FXD 10010100	KE000000710	11-Sep-17	7-Sep-20	179	454.00	Fixed	10.0000	10.0000	100.0000	100.0000	100.0000	1,704,254	
BONDS SELL/BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION													
FXD 10010100	KE000000338	28-Jan-19	18-Jan-21	303	35,273.70	Fixed	10.7600		110.9215	107.1885	105.0800	4,000,000	
FXD 10010100	KE000000348	28-Aug-17	22-Aug-22	893	20,599.15	Fixed	12.0500	10.4000	104.7458	104.1633	104.0744	7,000,000	
FXD 10010100	KE000000949	29-Jun-19	28-Mar-49	8,474	27,631.81	Fixed	11.6000	11.1100	106.9508	102.0000	102.0000	200,000	
FXD 10010100	KE000000949	29-Jun-19	28-Mar-49	8,474	27,631.81	Fixed	11.6000	10.0000	105.9623	102.8302	102.8302	2,700,000	
FXD 10010100	KE000000949	29-Jun-19	28-Mar-49	8,474	27,631.81	Fixed	11.6000	12.8900	105.8008	102.8008	102.8018	3,000,000	
FXD													
FXD 10010100	KE000000338	28-Jan-19	18-Jan-21	303	35,273.70	Fixed	10.7600		110.9215	107.1885	105.0800	4,000,000	
FXD 10010100	KE000000348	28-Aug-17	22-Aug-22	893	20,599.15	Fixed	12.0500	10.4000	104.7458	104.1633	104.0744	7,000,000	
FXD 10010100	KE000000949	29-Jun-19	28-Mar-49	8,474	27,631.81	Fixed	11.6000	11.1100	106.9508	102.0000	102.0000	200,000	
FXD 10010100	KE000000949	29-Jun-19	28-Mar-49	8,474	27,631.81	Fixed	11.6000	10.0000	105.9623	102.8302	102.8302	2,700,000	
FXD 10010100	KE000000949	29-Jun-19	28-Mar-49	8,474	27,631.81	Fixed	11.6000	12.8900	105.8008	102.8008	102.8018	3,000,000	
FXD													
FXD 10010100	KE000000338	28-Jan-19	18-Jan-21	303	35,273.70	Fixed	10.7600		110.9215	107.1885	105.0800	4,000,000	
FXD 10010100	KE000000348	28-Aug-17	22-Aug-22	893	20,599.15	Fixed	12.0500	10.4000	104.7458	104.1633	104.0744		