

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE													March 17, 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 17, 2020
TWO YEAR BONDS													
FXD 10010101	KE000000932	28-Jan-10	25-Jan-21	374	23,774.63	Fixed	10.7010					101.0283	
FIVE YEAR BONDS													
FXD 10010101	KE000000942	28-Jan-10	25-Jan-25	81	30,699.04	Fixed	11.1300					102.8845	
FXD 10010101	KE000000944	30-Nov-10	23-Nov-20	251	30,673.85	Fixed	11.0000					105.8605	
FXD 10010101	KE000000946	28-Jan-10	19-Jan-21	386	10,584.20	Fixed	14.2480					104.7841	
FXD 10010101	KE000000952	28-Aug-10	20-Aug-21	1,111	23,051.05	Fixed	10.2000					105.1371	
FXD 10010101	KE000000954	28-Aug-10	20-Aug-21	1,111	23,051.05	Fixed	11.0000					104.2744	
FXD 10010101	KE000000956	23-Oct-17	17-Oct-22	361	20,712.10	Fixed	12.5170					104.7981	
FXD 10010101	KE000000961	26-Mar-10	20-Mar-21	1,086	30,709.50	Fixed	10.2000					104.5603	
FXD 10010101	KE000000964	26-Feb-10	18-Feb-24	1,434	66,092.22	Fixed	11.3600					101.0940	
FXD 10010101	KE000000966	13-May-10	8-May-24	1,531	26,415.15	Fixed	10.2720					101.0486	
FXD 10010101	KE000000968	16-Oct-10	9-Oct-24	1,728	24,451.90	Fixed	11.4800					102.1880	
TEN YEAR BONDS													
FXD 10010101	KE000000939	26-Apr-10	13-Apr-20	27	19,384.15	Fixed	8.7900					100.1987	
FXD 10010101	KE000000940	1-Nov-10	18-Oct-20	216	33,387.30	Fixed	9.3070					98.6689	
FXD 10010101	KE000000942	25-Jan-12	15-Jan-22	818	36,273.70	Fixed	12.7200					105.2880	
FXD 10010101	KE000000943	1-Jul-10	19-Jun-21	1,189	30,824.20	Fixed	10.1720	10.6000	107.6338	104.7468		104.6888	
FXD 10010101	KE000000945	25-Mar-10	15-Jan-24	1,389	36,852.15	Fixed	14.1800					104.0675	
FXD 10010101	KE000000952	29-Aug-10	17-Aug-20	2,340	19,306.85	Fixed	10.0700	11.4300	116.6187	115.1465		100,000.00	
FXD 10010101	KE000000957	11-Jul-17	19-Jul-27	1,078	36,174.80	Fixed	12.9600					109.3700	
FXD 10010101	KE000000959	27-Aug-10	14-Aug-20	1,072	40,004.81	Fixed	12.0000					104.6649	
FXD 10010101	KE000000961	17-Dec-10	4-Dec-20	1,334	40,004.81	Fixed	12.9200					105.7245	
FXD 10010101	KE000000963	26-Feb-10	18-Feb-20	1,204	50,801.04	Fixed	12.1800					101.3904	
FXD 10010101	KE000000967	19-Apr-10	9-Apr-20	3,303	51,326.72	Fixed	12.0000	12.2700	105.3407	100.1081		99.6988	
FXD 10010101	KE000000968	18-Aug-10	8-Aug-20	1,405	40,014.80	Fixed	11.5170	12.3200	96.4300	96.3504		96.3510	
FXD 10010101	KE000000969	25-Jul-10	15-Nov-20	3,507	36,461.89	Fixed	10.2800	12.3200	103.9211	99.7000		99.1330	
FXD 10010101	KE000000969	25-Nov-10	12-Nov-20	3,527	36,461.89	Fixed	12.2800	12.2500	103.9300	100.1245		99.1330	
FIFTEEN YEAR BONDS													
FXD 10010101	KE000000945	26-Mar-07	7-Mar-22	720	3,854.80	Fixed	14.5000					107.7385	
FXD 10010101	KE000000950	25-Jan-07	7-Jan-22	811	32,882.60	Fixed	13.0000					106.8992	
FXD 10010101	KE000000951	26-Mar-07	7-Jan-22	966	34,664.70	Fixed	14.0000					105.9861	
FXD 10010101	KE000000952	31-Mar-08	15-Mar-23	1,081	34,389.30	Fixed	14.5000					110.0821	
FXD 10010101	KE000000953	26-Oct-08	17-Oct-23	1,080	31,852.45	Fixed	15.0000					105.4700	
FXD 10010101	KE000000955	29-Mar-10	19-Mar-25	1,819	22,336.24	Fixed	16.0000					98.2670	
FXD 10010101	KE000000956	26-Oct-10	18-Dec-25	2,086	11,633.10	Fixed	15.0000					98.8260	
FXD 10010101	KE000000957	26-Dec-10	8-Sep-27	2,728	48,304.85	Fixed	11.2000					96.2687	
FXD 10010101	KE000000959	24-Sep-10	8-Sep-27	2,729	48,304.85	Fixed	14.0000					94.6990	
FXD 10010101	KE000000960	25-Feb-10	7-Feb-28	2,880	40,138.45	Fixed	11.2500					97.0410	
FXD 10010101	KE000000962	28-Apr-10	8-Apr-28	2,986	39,875.60	Fixed	12.0000					100.9370	
FXD 10010101	KE000000963	26-Mar-10	8-Mar-31	1,277	49,254.80	Fixed	12.6000	12.6000	104.1991	100.2720		100.2718	
FXD 10010101	KE000000964	26-Mar-10	8-Mar-31	1,277	49,254.80	Fixed	12.6000					100.2718	
FXD 10010101	KE000000965	28-Apr-10	8-Apr-28	2,986	39,875.60	Fixed	12.0000					100.9370	
FXD 10010101	KE000000966	28-Apr-10	8-Apr-28	2,986	39,875.60	Fixed	12.0000					100.9370	
FXD 10010101	KE000000967	28-Apr-10	8-Apr-28	2,986	39,875.60	Fixed	12.0000					100.9370	
FXD 10010101	KE000000968	28-Apr-10	8-Apr-28	2,986	39,875.60	Fixed	12.0000					100.9370	
FXD 10010101	KE000000969	28-Apr-10	8-Apr-28	2,986	39,875.60	Fixed	12.0000					100.9370	
FXD 10010101	KE000000970	28-Apr-10	8-Apr-28	2,986	39,875.60	Fixed	12.0000					100.9370	
FXD 10010101	KE000000971	28-Apr-10	8-Apr-28	2,986	39,875.60	Fixed	12.0000					100.9370	
FXD 10010101	KE000000972	28-Apr-10	8-Apr-28	2,986	39,875.60	Fixed	12.0000					100.9370	
FXD 10010101	KE000000973	28-Apr-10	8-Apr-28	2,986	39,875.60	Fixed	12.0000					100.9370	
FXD 10010101	KE000000974	28-Apr-10	8-Apr-28	2,986	39,875.60	Fixed	12.0000					100.9370	
FXD 10010101	KE000000975	28-Apr-10	8-Apr-28	2,986	39,875.60	Fixed	12.0000					100.9370	
FXD 10010101	KE000000976	28-Apr-10	8-Apr-28	2,986	39,875.60	Fixed	12.0000					100.9370	
FXD 10010101	KE000000977	28-Apr-10	8-Apr-28	2,986	39,875.60	Fixed	12.0000					100.9370	
FXD 10010101	KE000000978	28-Apr-10	8-Apr-28	2,986	39,875.60	Fixed	12.0000					100.9370	
FXD 10010101	KE000000979	28-Apr-10	8-Apr-28	2,986	39,875.60	Fixed	12.0000					100.9370	
FXD 10010101	KE000000980	28-Apr-10	8-Apr-28	2,986	39,875.60	Fixed	12.0000					100.9370	
FXD 10010101	KE000000981	28-Apr-10	8-Apr-28	2,986	39,875.60	Fixed	12.0000					100.9370	
FXD 10010101	KE000000982	28-Apr-10	8-Apr-28	2,986	39,875.60	Fixed	12.0000					100.9370	
FXD 10010101	KE000000983	28-Apr-10	8-Apr-28	2,986	39,875.60	Fixed	12.0000					100.9370	
FXD 10010101	KE000000984	28-Apr-10	8-Apr-28	2,986	39,875.60	Fixed	12.0000					100.9370	
FXD 10010101	KE000000985	28-Apr-10	8-Apr-28	2,986	39,875.60	Fixed	12.0000					100.9370	
FXD 10010101	KE000000986	28-Apr-10	8-Apr-28	2,986	39,875.60	Fixed	12.0000					100.9370	
FXD 10010101	KE000000987	28-Apr-10	8-Apr-28	2,986	39,875.60	Fixed	12.0000					100.9370	
FXD 10010101	KE000000988	28-Apr-10	8-Apr-28	2,986	39,875.60	Fixed	12.0000					100.9370	
FXD 10010101	KE000000989	28-Apr-10	8-Apr-28	2,986	39,875.60	Fixed	12.0000					100.9370	
FXD 10010101	KE000000990	28-Apr-10	8-Apr-28	2,986	39,875.60	Fixed	12.0000					100.9370	
FXD 10010101	KE000000991	28-Apr-10	8-Apr-28	2,986	39,875.60	Fixed	12.0000					100.9370	
FXD 10010101	KE000000992	28-Apr-10	8-Apr-28	2,986	39,875.60	Fixed	12.0000					100.9370	
FXD 10010101	KE000000993	28-Apr-10	8-Apr-28	2,986	39,875.60	Fixed	12.0000					100.9370	
FXD 10010101	KE000000994	28-Apr-10	8-Apr-28	2,986	39,875.60	Fixed	12.0000					100.9370	
FXD 10010101	KE000000995	28-Apr-10	8-Apr-28	2,986	39,875.60	Fixed	12.0000					100.9370	
FXD 10010101	KE000000996	28-Apr-10	8-Apr-28	2,986	39,875.60	Fixed	12.0000					100.9370	
FXD 10010101	KE000000997	28-Apr-10	8-Apr-28	2,986	39,875.60	Fixed	12.0000					100.9370	
FXD 10010101	KE000000998	28-Apr-10	8-Apr-28	2,986	39,875.60	Fixed	12.0000					100.9370	
FXD 10010101	KE000000999	28-Apr-10	8-Apr-28	2,986	39,875.60	Fixed	12.0000					100.9370	
FXD 10010101	KE000001000	28-Apr-10	8-Apr-28	2,986	39,875.60	Fixed	12.0000					100.9370	
FXD 10010101	KE000001001	28-Apr-10	8-Apr-28	2,986	39,875.60	Fixed	12.0000					100.9370	
FXD 10010101	KE000001002	28-Apr-10	8-Apr-28	2,986	39,875.60	Fixed	12.0000					100.9370	
FXD 10010101	KE000001003	28-Apr-10	8-Apr-28	2,986	39,875.60	Fixed	12.0000					100.9370	
FXD 10010101	KE000001004	28-Apr-10	8-Apr-28	2,986	39,875.60	Fixed	12.0000					100.9370	
FXD 10010101	KE000001005	28-Apr-10	8-Apr-28	2,986	39,875.60	Fixed	12.0000					100.9370	
FXD 10010101	KE000001006	28-Apr-10	8-Apr-28	2,986	39,875.60	Fixed	12.0000					100.9370	
FXD 10010101	KE000001007	28-Apr-10	8-Apr-28	2,986	39,875.60	Fixed	12.0000					100.9370	
FXD 10010101	KE000001008	28-Apr-10	8-Apr-28	2,986	39,875.60	Fixed	12.0000					100.9370	
FXD 10010101	KE000001009	28-Apr-10	8-Apr-28	2,986	39,875.60	Fixed	12.0000					100.9370	
FXD 10010101	KE000001010	28-Apr-10	8-Apr-28	2,986	39,875.60	Fixed	12.0000					100.9370	
FXD 10010101	KE000001011	28-Apr-10	8-Apr-28	2,986	39,875.60	Fixed	12.0000					100.9370	
FXD 10010101	KE000001012	28-Apr-10	8-Apr-28	2,986	39,875.60	Fixed	12.0000					100.9370	
FXD 10010101	KE000001013	28-Apr-10	8-Apr-28	2,986	39,875.60	Fixed	12.0000					100.9370	
FXD 10010101	KE000001014	28-Apr-10	8-Apr-28	2,986	39,875.60	Fixed	12.0000					100.9370	
FXD 10010101	KE000001015	28-Apr-10	8-Apr-28	2,986	39,875.60	Fixed	12.0000						