

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE												March 20, 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 20, 2020
TWO YEAR BONDS												
FXD 10010101	KE000000932	28-Jan-10	25-Jan-21	371	23,774.63	Fixed		10.7610				101.9542
FIVE YEAR BONDS												
FXD 10010101	KE000000942	28-Jan-10	25-Jan-25	36	30,699.04	Fixed	13.1900					102.8605
FXD 10010101	KE000000944	30-Nov-10	25-Jan-20	268	30,673.45	Fixed	13.0000					100.8605
FXD 10010101	KE000000946	28-Jan-10	19-Jan-21	366	10,584.50	Fixed	14.2400					104.7641
FXD 10010101	KE000000952	28-Jan-10	19-Jan-21	686	24,356.30	Fixed	14.0000					100.1321
FXD 10010101	KE000000954	26-Sep-10	26-Sep-21	1,111	23,051.05	Fixed	13.1120					104.2096
FXD 10010101	KE000000954	28-Jan-10	26-Sep-22	886	29,099.15	Fixed	14.6500					104.6744
FXD 10010101	KE000000764	23-Oct-17	17-Oct-22	361	20,712.10	Fixed	12.5170	10.2000	110.3217	106.1292		104.5448
FXD 10010101	KE000000816	26-Mar-10	26-Mar-21	1,006	30,709.50	Fixed	12.0900					104.5602
FXD 10010101	KE000000947	26-Feb-10	18-Feb-24	1,431	66,092.22	Fixed	11.3600					100.8329
FXD 10010101	KE000000706	19-Mar-10	18-Mar-24	1,308	26,435.15	Fixed	10.6700					101.1801
FXD 10010101	KE000000706	16-Oct-10	15-Sep-21	1,705	24,451.39	Fixed	11.4500	11.1663	104.2163	101.4189		101.1380
TEN YEAR BONDS												
FXD 10010101	KE000000339	26-Apr-10	13-Apr-20	26	19,384.15	Fixed	8.7900					100.1987
FXD 10010101	KE000000380	1-Nov-10	18-Oct-20	273	33,387.30	Fixed	9.3070	10.9500	102.8358	98.8708		98.6868
FXD 10010101	KE000000382	25-Jan-12	15-Jan-22	815	36,273.70	Fixed	12.7200					100.2800
FXD 10010101	KE000000602	1-Jul-10	15-Jan-21	1,188	30,624.00	Fixed	10.8720	10.7600	107.3368	104.3480		104.1693
FXD 10010101	KE000000800	29-Mar-10	15-Jan-21	1,396	36,852.15	Fixed	14.1800					106.2625
FXD 10010101	KE000000747	11-Jul-17	15-Jul-27	1,078	36,174.80	Fixed	14.2600					109.1700
FXD 10010101	KE000000870	27-Apr-10	14-Apr-20	1,369	40,004.81	Fixed	12.0000					104.6649
FXD 10010101	KE000000918	17-Dec-10	4-Dec-20	3,181	48,008.81	Fixed	12.5020	12.2700	101.7021	106.8478		106.8478
FXD 10010101	KE000000963	29-Feb-10	18-Feb-20	3,281	50,807.08	Fixed	14.6300	12.2000	102.1900	101.2017		100.2871
FXD 10010101	KE000000963	29-Feb-10	18-Feb-20	3,281	52,067.08	Fixed	14.4300	12.1000	102.4878	101.7396		100.2871
FXD 10010101	KE000000977	19-Apr-10	2-Apr-20	3,300	51,206.71	Fixed	12.5000					100.1981
FXD 10010101	KE000000875	19-Apr-10	8-Apr-20	3,426	49,014.80	Fixed	11.5170					95.0244
FXD 10010101	KE000000959	29-Mar-10	15-Nov-20	3,324	36,403.89	Fixed	12.2800					101.1263
FIFTEEN YEAR BONDS												
FXD 10010101	KE000000345	26-Mar-07	7-Mar-22	717	3,664.60	Fixed	14.5000					107.7990
FXD 10010101	KE000000350	25-Jan-07	6-Jan-20	908	32,682.60	Fixed	13.0000	10.2000	110.1523	106.3803		105.7886
FXD 10010101	KE000000380	26-Nov-07	1-Nov-20	968	30,058.10	Fixed	14.5000					104.6241
FXD 10010101	KE000000426	31-Mar-07	15-Mar-21	1,088	36,789.00	Fixed	14.5000					106.3362
FXD 10010101	KE000000436	26-Oct-09	2-Oct-24	1,682	31,852.45	Fixed	9.2000					105.0726
FXD 10010101	KE000000550	29-Mar-10	15-Mar-25	1,716	23,238.25	Fixed	14.5000					99.8078
FXD 10010101	KE000000358	29-Apr-11	8-Dec-20	2,089	19,513.10	Fixed	9.2000	11.3200	92.2173	90.3696		89.8629
FXD 10010101	KE000000367	24-Sep-10	15-Nov-20	2,062	48,304.45	Fixed	12.0000					105.0960
FXD 10010101	KE000000875	24-Sep-10	8-Sep-27	2,726	48,304.45	Fixed	11.0000					94.9609
FXD 10010101	KE000000875	24-Sep-10	8-Sep-27	2,726	49,138.45	Fixed	12.0000					97.8173
FXD 10010101	KE000000808	29-Apr-11	30-Apr-20	2,893	39,876.00	Fixed	12.0000					100.8267
FXD 10010101	KE000000812	29-Apr-11	30-Apr-20	2,897	42,254.89	Fixed	12.0000					101.4712
FXD 10010101	KE000000875	27-Oct-10	3-Oct-21	4,361	29,064.50	Fixed	14.7000					100.6273
FXD 10010101	KE000000842	29-Jan-10	8-Jan-24	5,065	14,710.70	Fixed	12.8570					102.1246
FXD 10010101	KE000000156	13-Mar-10	24-Apr-24	5,106	49,588.15	Fixed	11.7240					100.3490
FXD 10010101	KE000000128	29-Jul-10	10-Jul-24	5,205	50,673.30	Fixed	13.2600	12.8500	99.7290	97.9220		96.2486
FXD 10010101	KE000000718	29-Jul-10	8-Feb-21	5,409	5,184.44	Fixed	12.7000					102.1700
TWENTY YEAR BOND												
FXD 10010101	KE000000483	30-Jun-08	8-Jun-28	2,389	38,145.10	Fixed	13.7000					102.7927
FXD 10010101	KE000000178	30-Mar-11	5-Mar-31	4,083	8,365.80	Fixed	10.0000					87.0099
FXD 10010101	KE000000346	29-Nov-10	15-Sep-25	4,689	44,501.80	Fixed	12.5663	100.4713	96.4594	100.3493		175,000.00
FXD 10010101	KE000000444	26-Sep-10	1-Sep-36	6,009	12,761.00	Fixed	14.0000					109.2749
FXD 10010101	KE000000605	26-Mar-10	8-Mar-20	6,006	26,462.10	Fixed	14.0000					102.6960
FXD 10010101	KE000000994	15-Apr-10	21-Apr-30	6,940	23,560.05	Fixed	12.8750	13.0000	104.6729	99.9892		100.1151
FXD 10010101	KE000000389	28-Jan-10	28-May-35	5,547	20,192.50	Fixed	11.2500					91.2611
FXD 10010101	KE000000649	29-Jan-10	29-May-40	6,408	17,601.81	Fixed	13.4000					102.8819
FXD 10010101	KE000000215	28-Feb-11	23-Jan-31	7,812	26,144.70	Fixed	12.0000					92.4819
THIRTY YEAR BOND												
FXD 10000101	KE000000336	23-Feb-08	8-Feb-31	325	7,669.37	Fixed	12.5000					104.1996
FXD 10000101	KE000000324	7-Dec-08	28-Nov-21	812	4,749.18	Fixed	12.0000					101.2126
FXD 10010101	KE000000244	3-Oct-11	18-Sep-21	1,277	11,203.10	Fixed	12.0000					107.8821
FXD 10010101	KE000000130	30-Sep-10	15-Sep-25	2,005	27,031.44	Fixed	11.0000					102.6664
FXD 10010101	KE000000130	27-Oct-10	15-Sep-25	2,387	26,445.40	Fixed	11.0000					102.6664
FXD 10010101	KE000000130	16-Dec-10	2-Dec-24	1,738	26,119.55	Fixed	11.0000					103.1112
FXD 10010101	KE000000152	26-Mar-10	15-Mar-27	2,361	11,192.20	Fixed	11.0000					101.1579
FXD 10010101	KE000000464	23-Mar-10	15-Mar-25	1,879	36,303.20	Fixed	12.0000					107.8803
FXD 10010101	KE000000605	24-Oct-10	8-Oct-21	4,217	40,029.85	Fixed	12.0000	12.7500	101.6323	96.6541		105.7196
FXD 10010101	KE000000466	27-Feb-10	15-Feb-20	3,051	14,336.40	Fixed	12.0000					100.6810
FXD 10010101	KE000000738	27-Nov-17	18-Nov-24	1,796	11,449.46	Fixed	12.5000	10.6700	106.3248	105.3513		106.7861
FXD 10010101	KE000000903	29-Mar-10	15-Mar-21	4,679	41,084.80	Fixed	12.0000	12.9601	99.7015	97.8174		97.0003
FXD 10010101	KE000000903	29-Mar-10	15-Mar-21	4,679	41,084.80	Fixed	12.5000	12.8500	100.8888	99.8987		98.2623
FXD 10010101	KE000000903	29-Mar-10	15-Mar-21	4,679	41,084.80	Fixed	12.5000	12.4500	100.2657	100.0558		99.5933
FXD 10010101	KE000000903	29-Mar-10	15-Mar-21	4,679	41,084.80	Fixed	12.5000	11.8500	106.6094	105.0203		98.0033
FXD 10010101	KE000000109	19-Nov-10	25-Oct-38	6,793	36,797.30	Fixed	11.8000					99.8511
FXD 10010101	KE000000706	29-Mar-10	25-Feb-24	8,729	16,829.85	Fixed	12.0000					103.2024
FXD 10010101	KE000000544	29-Oct-10	8-Oct-30	5,680	71,028.85	Fixed	12.7500	12.7500	96.3693	93.7028		90.0000
FXD 10010101	KE000000544	28-Oct-10	8-Oct-30	5,680	71,028.85	Fixed	11.7500	11.1047	108.9714	104.3020		92.8380
FXD 10010101	KE000000816	11-Mar-10	8-Oct-30	5,680	100,000.00	Fixed	12.0000					100.0000
FXD 10010101	KE000000210	11-Sep-17	7-Sep-20	171	444.00	Fixed	10.0000	10.0000	100.2900	100.0000		655.028
BONDS SELL/BUY BACK TRANSACTIONS												
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION												
FXD 10000101	KE000000607	1-Jul-10	10-Jan-21	1,186	39,248.20	FIXED	12.3750	11.0100	106.5900	103.8022	103.1688	14,900.00
FXD 10010101	KE000000607	1-Jul-10	10-Jan-21	1,186	39,248.20	FIXED	12.3750	10.8113	106.8541	103.8733	103.1688	20,000.00
FXD 10010101	KE000000946	28-Jan-10	25-Jan-21	8,406	27,831.82	FIXED	12.5000					103.0953
FXD 10010101	KE000000946	28-Jan-10	25-Jan-21	-	-	FIXED	12.5000					8.7790
FXD 10010101	KE000000947	1-Jul-10	10-Jan-21	1,186	39,248.20	FIXED	12.3750	11.0100	106.5900	103.8022	103.1688	14,900.00
FXD 10010101	KE000000947	1-Jul-10	10-Jan-21	1,186	39,248.20	FIXED	12.3750	10.8113	106.8541	103.8733	103.1688	20,000.00
FXD 10010101	KE000000947	1-Jul-10	10-Jan-21	1,186	39,248.20	FIXED	12.3750	10.8113	106.8541	103.8733	103.1688	20,000.00
FXD 10010101	KE000000947	1-Jul-10	10-Jan-21	1,186	39,248.20	FIXED	12.3750	10.8113	106.8541	103.8733	103.1688	20,000.00
FXD 10010101	KE000000947	1-Jul-10	10-Jan-21	1,186	39,248.20	FIXED	12.3750	10.8113	106.8541	103.8733	103.1688	20,000.00
FXD 10010101	KE000000947	1-Jul-10	10-Jan-21	1,186	39,248.20	FIXED	12.3750	10.8113	106.8541	103.8733	103.1688	20,000.00
FXD 10010101	KE000000947	1-Jul-10	10-Jan-21	1,186	39,248.20	FIXED	12.3750	10.8113	106.8541	103.8733	103.1688	20,000.00
FXD 10010101	KE000000947	1-Jul-10	10-Jan-21	1,186	39,248.20	FIXED	12.3750	10.8113	106.8541	103.8733	103.1688	20,000.00
FXD 10010101	KE000000947	1-Jul-10	10-Jan-21									