



national securities
exchange

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

BONDS LISTED AT THE MAIRORI SECURITIES EXCHANGE												April 2, 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 (Kshs)
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS ABOVE KES 50 MILLION												April 2, 2020
TWO YEAR BONDS												
FND 12010101	KE000000932	28-Jan-10	28-Jan-21	298	23,774.63	Fixed	10.7610					101.3542
FIVE YEAR BONDS												
FND 12010101	KE000000942	28-Jan-10	28-Jan-25	81	30,659.04	Fixed	13.1920					102.8845
FND 12010101	KE000000944	30-Nov-10	28-Nov-20	295	30,673.85	Fixed	13.0000					102.8609
FND 12010101	KE000000946	28-Apr-10	28-Apr-21	360	10,584.20	Fixed	14.2340					104.1841
FND 12010101	KE000000950	28-Apr-10	19-Jul-21	473	24,350.30	Fixed	14.0800					103.0008
FND 12010101	KE000000948	26-Sep-10	20-Sep-21	1,111	23,051.05	Fixed	13.1120					104.2096
FND 12010101	KE000000954	29-Apr-11	29-Apr-22	879	29,099.15	Fixed	14.6500					104.6744
FND 12010101	KE000000766	23-Oct-17	17-Oct-22	588	20,712.10	Fixed	12.5170					104.6073
FND 12010101	KE000000816	26-Mar-10	26-Mar-21	1,080	30,709.30	Fixed	12.0900					104.5602
FND 12010101	KE000000947	26-Feb-10	18-Feb-24	1,418	66,092.22	Fixed	11.3640	10.8000	102.4106	101.2000	100.7826	200,000,000
FND 12010101	KE000000706	19-May-10	18-May-24	1,406	26,435.15	Fixed	10.6720					99.6174
FND 12010101	KE000000706	19-May-10	18-May-24	1,772	26,451.90	Fixed	11.4800	11.1663	104.6106	101.2000	100.1100	200,000,000
TEN YEAR BONDS												
FND 12010101	KE000000329	26-Apr-10	13-Apr-20	11	19,384.15	Fixed	8.7900					100.1987
FND 12010101	KE000000199	1-Nov-10	18-Oct-20	260	33,387.30	Fixed	9.3070					99.0749
FND 12010101	KE000000256	25-Jan-12	15-Jan-22	992	36,273.70	Fixed	12.7200					100.2081
FND 12010101	KE000000602	1-Jul-13	18-Jun-23	1,179	30,828.20	Fixed	10.8720					104.0986
FND 12010101	KE000000890	29-May-15	15-Jan-24	1,380	36,852.15	Fixed	14.1800					104.0625
FND 12010101	KE000000830	29-May-15	17-Aug-24	2,380	19,306.85	Fixed	13.0700					116.7325
FND 12010101	KE000000747	11-Jul-17	19-Jul-27	1,078	36,174.80	Fixed	12.9600					109.1700
FND 12010101	KE000000870	27-Feb-18	14-Apr-28	3,096	60,604.81	Fixed	12.0000					104.0440
FND 12010101	KE000000918	17-Dec-18	4-Dec-28	3,358	49,408.81	Fixed	12.2020					105.7345
FND 12010101	KE000000902	26-Feb-19	18-Feb-29	3,208	50,801.88	Fixed	12.1300					103.6590
FND 12010101	KE000000987	19-Apr-19	8-Apr-29	3,287	51,208.72	Fixed	12.3000					100.1081
FND 12010101	KE000000876	19-Apr-19	8-Apr-29	3,415	45,013.86	Fixed	11.5170					99.0624
FND 12010101	KE000000909	29-May-19	12-Nov-29	3,111	36,461.89	Fixed	12.2800	12.2220	104.6200	100.2000	100.1100	1,000,000,000
FIFTEEN YEAR BONDS												
FND 12010101	KE000000345	28-Mar-07	7-Mar-22	794	3,654.60	Fixed	14.5000					107.7595
FND 12010101	KE000000352	26-Jun-07	8-Jun-22	795	32,682.60	Fixed	13.0000					105.7466
FND 12010101	KE000000360	26-Jun-07	8-Jun-22	796	32,698.10	Fixed	12.0000					104.5421
FND 12010101	KE000000438	31-Mar-09	15-Mar-21	1,079	34,739.30	Fixed	12.0000					100.7362
FND 12010101	KE000000438	26-Oct-09	2-Oct-24	1,609	31,852.45	Fixed	12.0000					100.7295
FND 12010101	KE000000438	26-Mar-10	15-Mar-24	1,809	22,236.25	Fixed	12.0000					100.7295
FND 12010101	KE000000356	26-Apr-10	8-Dec-25	2,075	11,033.10	Fixed	8.0000					99.8696
FND 12010101	KE000000825	26-Sep-10	8-Sep-27	2,173	48,304.10	Fixed	11.0000					100.7295
FND 12010101	KE000000876	26-Feb-13	8-Feb-27	2,173	49,304.10	Fixed	11.0000					97.6132
FND 12010101	KE000000706	26-Feb-13	8-Feb-27	2,987	42,138.45	Fixed	12.0000					100.7295
FND 12010101	KE000000808	29-Apr-13	18-Apr-28	2,090	39,816.00	Fixed	12.0000					100.6927
FND 12010101	KE000000810	29-May-13	18-May-23	3,277	49,254.00	Fixed	12.0000					100.6773
FND 12010101	KE000000872	22-Oct-13	15-Oct-31	4,032	29,964.30	Fixed	14.7500					100.6929
FND 12010101	KE000000840	28-Jun-13	18-Jun-28	3,000	14,173.20	Fixed	12.0000					100.6773
FND 12010101	KE000000154	13-Mar-19	31-Mar-24	5,130	44,598.15	Fixed	12.3400					100.6694
FND 12010101	KE000000148	29-Jul-19	30-Jul-24	5,272	50,873.30	Fixed	12.2600	12.4504	100.1030	97.8004	97.8202	225,000,000
FND 12010101	KE000000718	24-Feb-20	8-Feb-21	8,402	5,184.44	Fixed	12.7500					97.0594
TWENTY YEAR BOND												
FND 12010101	KE000000460	30-Jun-00	5-Jun-20	2,996	38,146.10	Fixed	13.7500					110.0270
FND 12010101	KE000000378	30-Mar-11	5-Mar-31	4,006	8,363.80	Fixed	10.2000					96.6154
FND 12010101	KE000000386	26-Nov-12	1-Mar-32	4,096	45,851.85	Fixed	12.5663	100.8000	96.8261	96.8184	175,000,000	100.6184
FND 12010101	KE000000643	26-Sep-16	1-Sep-36	5,096	12,781.20	Fixed	14.0000					100.7249
FND 12010101	KE000000830	26-Mar-19	1-Mar-39	6,962	10,466.45	Fixed	13.0000					100.6773
FND 12010101	KE000000994	15-Apr-19	7-Mar-39	6,307	23,560.00	Fixed	12.8700					102.8647
TWENTY FIVE YEAR BOND												
FND 12010101	KE000000309	26-Jun-10	26-May-35	5,534	20,192.50	Fixed	11.2500					95.2611
FND 12010101	KE000000949	26-Jun-10	26-May-35	8,493	42,473.09	Fixed	13.4000	13.2100	100.0200	101.3110	99.9462	70,000,000
THIRTY YEAR BOND												
FND 12010101	KE000000210	28-Feb-11	23-Jun-41	7,589	28,144.70	Fixed	12.0000					92.3419
INFRASTRUCTURE BONDS												
IFB 12010101	KE000000319	23-Feb-09	8-Feb-21	372	7,693.37	Fixed	12.0000					104.1966
IFB 12010101	KE000000304	7-Oct-09	28-Nov-21	789	4,139.18	Fixed	12.0000					101.2136
IFB 12010101	KE000000242	1-Oct-11	18-Sep-23	1,284	10,293.10	Fixed	12.0000					107.6921
IFB 12010101	KE000000130	30-Sep-13	19-Sep-25	1,382	27,203.88	Fixed	11.0000					99.0602
IFB 12010101	KE000000130	27-Oct-13	15-Oct-26	2,386	26,482.48	Fixed	11.0000					97.6028
IFB 12010101	KE000000130	16-Dec-14	10-Dec-28	1,705	28,119.15	Fixed	11.0000					97.2129
IFB 12010101	KE000000830	30-Mar-15	19-Mar-27	2,306	11,190.10	Fixed	10.0000					100.0200
IFB 12010101	KE000000854	23-Mar-16	18-Mar-29	1,806	36,303.20	Fixed	12.0000					105.6383
IFB 12010101	KE000000859	24-Mar-16	8-Oct-27	4,264	40,029.88	Fixed	12.0000					99.6542
IFB 12010101	KE000000860	27-Feb-17	18-Feb-29	3,208	14,330.80	Fixed	12.0000					111.6244
IFB 12010101	KE000000798	27-Feb-17	18-Nov-24	1,889	41,489.46	Fixed	12.0000					100.5242
IFB 12010101	KE000000800	29-Mar-17	18-Mar-31	1,889	41,184.46	Fixed	11.0000					100.5242
IFB 12010101	KE000000800	27-Feb-17	18-Sep-29	8,790	36,397.30	Fixed	11.0000					100.5242
IFB 12010101	KE000000706	26-Mar-17	26-Feb-44	8,708	18,604.45	Fixed	12.0000					102.4496
IFB 12010101	KE000000842	26-Oct-18	8-Oct-36	5,687	17,028.45	Fixed	11.7500					102.8602
IFB 12010101	KE000000876	11-Mar-19	8-Mar-29	198	100.00	Fixed	10.0000	100.0000	100.0000	100.0000	100.0000	1,100,788
IFB 12010101	KE000000719	11-May-17	7-May-20	154	444.00	Fixed	10.0000	10.0000	100.0000	100.0000	100.0000	1,308,788
BONDS SELL/BUY BACK TRANSACTIONS												
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION												
FND 12010101	KE000000607	1-Jul-13	18-Jun-23	1,179	39,248.20	FIXED	12.3710	10.8800	107.8703	104.4377	104.0886	31,000,000
FND 12010101	KE000000828	29-Jun-16	17-Aug-26	2,328	18,308.45	FIXED	13.0390	11.3900	117.2978	116.2978	116.2345	2,000,000
FND 12010101	KE000000849	29-Jun-16	28-May-31	8,493	42,473.09	FIXED	13.0000	100.8000	106.8900	97.1700	99.9862	22,000,000
FND 12010101	KE000000840	26-Jun-18	28-May-31	8,493	42,473.09	FIXED	13.0000	13.1900	104.1754	101.6573	99.9862	2,000,000
FND 12010101	KE000000849	26-Jun-18	28-May-31	8,493	42,473.09	FIXED	13.0000	13.0300	106.2565	102.0100	99.9862	5,000,000
FND 12010101	KE000000849	26-Jun-18	28-May-31	8,493	42,473.09	FIXED	13.0000	13.0000	106.0201	102.7104	99.9862	31,000,000
FND 12010101	KE000000947	26-Feb-19	18-Feb-24	1,418	66,092.22	FIXED	11.3640	10.2700	104.6100	101.2000	100.7826	6,000,000
FND 12010101	KE000000947	26-Feb-19	18-Feb-24	1,418	66,092.22	FIXED	11.3640	10.0000	100.8811	104.1070	100.7826	6,000,000
FND 12010101	KE000000959	26-Mar-19	18-Nov-29	3,111	36,461.89	FIXED	12.2800	11.0000	100.0900	106.1440	100.1100	6,000,000
IFB 12010101	KE000000830	30-Sep-13	19-Sep-29	1,382	27,203.88	FIXED	11.0000	8.6000	104.6864	104.3642	9.0000	1,000,000
IFB 12010101	KE000000830	30-Sep-13	19-Sep-29	1,382	27,203.88	FIXED	11.0000	8.1000	104.6864	104.3642	9.0000	1,000,000
IFB 12010101	KE000000830	30-Sep-13	19-Sep-29	1,382	27,203.88	FIXED	11.0000	8.1000	104.6864	104.3642	9.0000	1,000,000
IFB 12010101	KE000000830	30-Sep-13	19-Sep-29	1,382	27,203.88	FIXED	11.0000	8.1000	104.6864	104.3642	9.0000	1,000,000
IFB 12010101	KE000000830	30-Sep-13	19-Sep-29	1,382	27,203.88	FIXED	11.0000	8.1000	104.6864	104.3642	9.0000	1,000,000
IFB 12010101	KE000000830	30-Sep-13	19-Sep-29	1,382	27,203.88	FIXED	11.0000	8.1000	104.6864	104.3642	9.0000	1,000,000
IFB 12010101	KE000000830	30-Sep-13	19-Sep-29	1,382	27,203.88	FIXED	11.0000	8.1000	104.6864	104.3642	9.0000	1,000,000
IFB 12010101	KE000000830	30-Sep-13	19-Sep-29	1,382	27,203.88	FIXED	11.0000	8.1000	104.6864	104.3642	9.0000	1,000,000
IFB 12010101	KE000000830	30-Sep-13	19-Sep-29	1,382	27,203.88	FIXED	11.0000	8.1000	104.6864	104.3642	9.0000	1,000,000
IFB 12010101	KE000000830	30-Sep-13	19-Sep-29	1,382	27,203.88	FIXED	11.0000	8.1000	104.6864	104.3642	9.0000	1,000,000