



national securities
exchange

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

March 10, 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												
TWO YEAR BONDS												March 10, 2020
FND 10010100	KE000000932	28-Jan-10	25-Jan-21	321	23,774.63	Fixed	10.7010					101.0283
FIVE YEAR BONDS												
FND 10010101	KE000000942	28-Jan-10	23-Jan-20	194	30,699.04	Fixed	13.1300					102.8845
FND 20010101	KE000000904	30-Nov-15	28-Nov-20	298	30,873.85	Fixed	13.8300					105.8605
FND 10010102	KE000000948	28-Jan-10	18-Apr-21	495	10,584.10	Fixed	14.2340	8.7300	110.3013	108.7485	108.8622	447,800.000
FND 20010102	KE000000910	28-Jan-15	18-Jul-21	496	24,395.30	Fixed	14.0800	8.9218	107.6801	108.1331	108.1177	80,000.000
FND 30010101	KE000000938	26-Sep-18	20-Sep-21	1,111	23,051.05	Fixed	13.1120	10.0207	110.3793	104.2006	104.2006	60,000.000
FND 10010103	KE000000954	28-Jan-10	18-Apr-22	496	20,699.15	Fixed	14.6500					104.6164
FND 20010103	KE000000764	23-Oct-17	17-Oct-22	561	20,712.10	Fixed	12.5170	10.4000	109.5072	104.7091	106.0718	60,000.000
FND 10010104	KE000000918	28-Mar-18	28-Mar-23	1,535	30,795.55	Fixed	12.2000	10.9000	109.2346	103.5244	103.5244	50,000.000
FND 10010105	KE000000918	28-Mar-18	28-Mar-23	1,535	30,795.55	Fixed	12.2000	11.0000	109.9795	103.2663	103.2663	100,000.000
FND 10010106	KE000000944	26-Feb-19	18-Feb-24	1,641	60,682.42	Fixed	11.3000	10.9500	101.9271	101.6720	101.6000	100,000.000
FND 20010107	KE000000206	13-Mar-19	6-Mar-24	1,518	30,415.15	Fixed	10.8720					100.0380
FND 30010107	KE000000706	16-Oct-19	5-Oct-24	1,730	26,491.96	Fixed	11.4500	11.0000	104.4333	101.7887	102.2641	200,000.000
TEN YEAR BONDS												
FND 10010108	KE000000930	28-Jan-10	13-Apr-21	361	19,584.15	Fixed	8.7200					100.1992
FND 20010108	KE000000986	1-Feb-10	18-Oct-20	223	35,287.90	Fixed	8.3070					106.6688
FND 10010109	KE000000938	25-Jan-12	13-Jan-22	505	36,273.70	Fixed	14.7350					105.2080
FND 10010110	KE000000902	1-Jun-10	18-Jan-22	1,196	30,468.40	Fixed	10.3710					103.8017
FND 10010111	KE000000890	25-Mar-15	15-Jan-24	1,406	38,852.15	Fixed	14.1500					105.9424
FND 10010112	KE000000930	29-Mar-10	17-Aug-20	2,301	13,708.45	Fixed	12.9800					109.0700
FND 10010113	KE000000912	27-Aug-18	18-Aug-28	1,079	40,600.81	Fixed	12.6900					104.6169
FND 10010114	KE000000963	29-Feb-19	12-Feb-29	3,481	52,067.58	Fixed	12.4380	12.2000	101.7743	101.4617	100.9671	300,000.000
FND 10010115	KE000000963	29-Feb-19	12-Feb-29	3,481	52,067.58	Fixed	12.4380					105.8689
FND 10010116	KE000000987	19-Apr-19	2-Apr-29	3,310	1,126.72	Fixed	11.8070					99.6969
FND 20010116	KE000000987	19-Apr-19	2-Apr-29	3,310	1,126.72	Fixed	11.8070					99.6969
FND 10010117	KE000000987	19-Apr-19	2-Apr-29	3,310	1,126.72	Fixed	11.8070					99.6969
FND 20010117	KE000000987	19-Apr-19	2-Apr-29	3,310	1,126.72	Fixed	11.8070					99.6969
FND 10010118	KE000000959	29-Dec-10	13-Apr-21	1,012	30,463.09	Fixed	10.8500					100.8527
FIFTEEN YEAR BONDS												
FND 10000100	KE000000145	26-Mar-07	1-Mar-22	757	3,654.80	Fixed	14.5000					107.7269
FND 20000100	KE000000156	26-Mar-07	8-Jun-22	874	3,684.80	Fixed	14.5000					106.3492
FND 20000101	KE000000160	26-Mar-07	7-Dec-22	872	3,658.50	Fixed	14.5000	10.3500	108.9922	104.8713	105.4117	100,000.000
FND 20000102	KE000000160	26-Mar-07	7-Dec-22	872	3,658.50	Fixed	14.5000	10.7200	108.1248	104.0030	104.0030	400,000.000
FND 10000103	KE000000428	31-Mar-08	13-Mar-23	1,698	34,789.80	Fixed	13.1000					104.6541
FND 10000104	KE000000428	31-Mar-08	13-Mar-23	1,698	34,789.80	Fixed	13.1000					104.6541
FND 10010105	KE000000350	29-Mar-10	18-Mar-25	1,606	22,336.25	Fixed	10.2000					98.2678
FND 10010106	KE000000350	29-Mar-10	18-Mar-25	1,606	22,336.25	Fixed	10.2000					98.2678
FND 10010107	KE000000370	28-Sep-12	8-Sep-27	2,736	40,304.35	Fixed	11.0000					96.2987
FND 10010108	KE000000370	28-Sep-12	8-Sep-27	2,736	40,304.35	Fixed	11.0000					96.2987
FND 10010109	KE000000370	28-Sep-12	8-Sep-27	2,736	40,304.35	Fixed	11.0000					96.2987
FND 10010110	KE000000370	28-Sep-12	8-Sep-27	2,736	40,304.35	Fixed	11.0000					96.2987
FND 10010111	KE000000380	29-Apr-13	15-Apr-28	2,383	39,370.00	Fixed	12.0000					100.5037
FND 10010112	KE000000412	29-Mar-10	13-Mar-21	3,277	19,254.80	Fixed	11.0000					100.3011
FND 10010113	KE000000380	22-Oct-10	1-Oct-21	4,380	29,064.30	Fixed	12.7300					100.9279
FND 10010114	KE000000380	22-Oct-10	1-Oct-21	4,380	29,064.30	Fixed	12.7300					100.9279
FND 10010115	KE000000154	13-Mar-10	26-Apr-24	1,536	14,713.70	Fixed	12.7340					100.0681
FND 10010116	KE000000154	13-Mar-10	26-Apr-24	1,536	14,713.70	Fixed	12.7340					100.0681
FND 10010117	KE000000218	25-Feb-20	5-Feb-25	5,445	5,194.04	Fixed	12.7500	13.1000	96.5028	96.5649	96.5544	100,000.000
TWENTY YEAR BONDS												
FND 10000020	KE000000460	30-Jun-00	5-Jun-20	3,009	38,165.10	Fixed	13.7500					102.7507
FND 10010020	KE000000178	30-Mar-11	5-Mar-21	4,073	4,862.80	Fixed	13.0000					97.3811
FND 10010021	KE000000184	26-Jun-12	1-Dec-22	6,019	4,401.80	Fixed	14.0000					100.0000
FND 10010022	KE000000343	26-Sep-16	1-Sep-26	6,018	10,781.00	Fixed	14.0000					100.0000
FND 10010023	KE000000320	26-Mar-10	1-Mar-20	6,066	23,826.15	Fixed	10.0000					102.0000
FND 10010024	KE000000362	30-Jul-10	5-Jul-20	6,081	15,648.85	Fixed	10.2000					103.0775
FND 10010025	KE000000394	24-Mar-10	24-Mar-20	6,060	23,660.00	Fixed	10.2000					104.1131
TWENTY FIVE YEAR BONDS												
FND 10000026	KE000000208	28-Jan-10	28-Mar-25	5,597	20,139.36	Fixed	11.2500					97.2811
THIRTY YEAR BONDS												
FND 10010026	KE000000844	25-Jan-18	25-Mar-43	8,476	27,831.81	Fixed	13.4000					102.8618
INFRASTRUCTURE BONDS												
IFB 10000101	KE000000106	23-Feb-09	8-Feb-21	395	7,589.37	Fixed	10.5000					104.1986
IFB 10000102	KE000000204	7-Dec-09	22-Nov-21	622	4,749.18	Fixed	12.0000					101.5126
IFB 10010101	KE000000242	3-Oct-11	18-Sep-21	1,287	10,283.10	Fixed	12.0000					107.8821
IFB 10010102	KE000000106	30-Sep-10	18-Sep-20	2,215	27,209.58	Fixed	11.0000					102.2099
IFB 10010103	KE000000106	27-Oct-14	15-Oct-20	2,497	26,480.20	Fixed	11.0000					102.6120
IFB 10010104	KE000000100	16-Dec-10	1-Dec-20	1,708	24,119.55	Fixed	11.0000					102.2414
IFB 10010105	KE000000100	30-Mar-10	15-Mar-20	2,881	31,132.00	Fixed	11.0000					102.1179
IFB 10010106	KE000000454	29-Mar-10	15-Mar-20	1,889	38,303.00	Fixed	12.5000	8.8500	111.8960	108.0055	107.8696	300,000.000
IFB 10010107	KE000000454	29-Mar-10	15-Mar-20	1,889	38,303.00	Fixed	12.5000	8.8000	111.2258	107.4685	107.4685	250,000.000
IFB 10010108	KE000000662	24-Oct-16	8-Oct-21	4,207	40,023.85	Fixed	12.5000					105.2198
IFB 10010109	KE000000662	27-Feb-17	17-Feb-22	3,367	14,330.40	Fixed	12.5000					111.8214
IFB 10010110	KE000000788	27-Feb-17	18-Nov-24	1,714	41,449.48	Fixed	12.5000					107.8602
IFB 10010111	KE000000800	28-Jul-18	28-Jul-28	2,888	41,184.80	Fixed	12.5000	11.0200	110.8138	108.0072	108.0072	100,000.000
IFB 10010112	KE000000800	28-Jul-18	28-Jul-28	2,888	41,184.80	Fixed	12.5000	11.0500	108.4448	108.1546	108.1546	80,000.000
IFB 10010113	KE000000700	25-Mar-10	25-Feb-24	8,708	10,623.65	Fixed	12.0000	10.7500	108.9772	103.3004	104.3618	200,000.000
IFB 10010114	KE000000544	28-Oct-10	1-Oct-20	5,886	71,028.45	Fixed	11.7500					104.0055
IFB 10010115	KE000000706	11-Apr-17	8-Apr-20	29	150.00	Fixed	10.0000	10.0000	104.2300	100.0000	100.0000	342,423
IFB 10010116	KE000000710	11-Sep-17	7-Sep-20	193	444.00	Fixed	10.0000	10.0000	100.0000	100.0000	100.0000	2,407,243
BONDS SELL/BUY BACK TRANSACTIONS												
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION												
FND 10010101	KE000000948	28-Jan-10	18-Apr-21	495	10,584.10	Fixed	14.2340	8.6720	110.3000	108.8170	108.8622	16,800.000
FND 10010102	KE000000948	28-Jan-10	18-Apr-21	495	24,395.30	Fixed	14.4800	11.0600	105.0553	102.8615	104.6164	800.000
FND 10010103	KE000000948	28-Jan-10	18-Apr-21	4,476	27,831.82	Fixed	14.4500	12.8500	108.4053	103.6130	102.8618	1,000.000
FND 10010104												
FND 10010105												
FND 10010106	KE000000948	28-Jan-10	18-Apr-21	495	10,584.10	Fixed	14.2340	8.7300	110.3013	108.7485	108.8622	447,800.000
FND 10010107	KE000000948	28-Jan-10	18-Apr-21	495	24,395.30	Fixed	14.0800	8.9218	107.6801	108.1331	108.1177	80,000.000
FND 10010108	KE000000948	28-Jan-10	18-Apr-21	495	10,584.10	Fixed	14.2340	8.7300	110.3013	108.7485	108.8622	447,800.000
FND 10010109	KE000000948	28-Jan-10	18-Apr-21	495	24,395.30	Fixed	14.0800	8.9218	107.6801	108.1331	108.1177	80,000.000
FND 10010110	KE000000948	28-Jan-10	18-Apr-21	495	10,584.10	Fixed	14.2340	8.7300	110.3013	108.7485	108.8622	447,800.000
FND 10010111	KE000000948	28-Jan-10	18-Apr-21	495	24,395.30	Fixed	14.0800	8.9218	107.6801	108.1331	108.1177	80,000.000
FND 10010112	KE000000948	28-Jan-10	18-Apr-21	495	10,584.10	Fixed	14.2340	8.7300	110.3013	108.7485	108.8622	447,800.000
FND 10010113	KE000000948	28-Jan-10	18-Apr-21	495	24,395.30	Fixed	14.0800	8.9218	107.6801	108.1331	108.1177	80,000.000
FND 10010114	KE000000948	28-Jan-10	18-Apr-21	495	10,584.10	Fixed	14.2340	8.7300	110.3013	108.		