

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE												March 16, 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												
TWO YEAR BONDS												
FXD 10010100	KE000000932	28-Jan-10	28-Jan-21	315	23,774.63	Fixed	10.7610				101.0283	
FIVE YEAR BONDS												
FXD 10010130	KE000000242	29-Jan-10	29-Jan-20	86	30,699.04	Fixed	13.1930				102.8845	
FXD 10010130	KE000000304	30-Nov-10	30-Nov-20	292	30,673.85	Fixed	13.8300				105.8605	
FXD 10010130	KE000000484	29-Apr-10	29-Apr-21	389	10,584.50	Fixed	14.2340	8.6200	110.5020	104.7941	104.7880	90,000,000
FXD 10010130	KE000000102	29-Apr-10	29-Apr-21	690	24,309.30	Fixed	16.0800				106.1321	
FXD 10010130	KE000000436	26-Sep-10	26-Sep-21	1,111	23,051.05	Fixed	13.1120				104.2090	
FXD 10010130	KE000000154	29-Apr-10	29-Apr-21	889	29,099.15	Fixed	14.6500				104.6744	
FXD 10010130	KE000000764	23-Oct-17	23-Oct-22	565	20,712.10	Fixed	12.5170				104.7081	
FXD 10010130	KE000000816	26-Mar-10	26-Mar-21	1,099	30,709.50	Fixed	12.0900				104.5602	
FXD 10010130	KE000000942	26-Feb-10	26-Feb-24	1,435	66,092.22	Fixed	11.3600	10.8500	101.7660	101.0880	101.0870	400,000,000
FXD 10010130	KE000000206	19-Mar-10	19-Mar-24	1,574	26,435.15	Fixed	10.6740				103.1680	
FXD 10010130	KE000000706	16-Oct-10	16-Oct-21	1,729	26,451.90	Fixed	11.4800				102.1800	
TEN YEAR BONDS												
FXD 10010100	KE000000330	26-Apr-10	13-Apr-20	20	19,304.15	Fixed	8.7900				100.1907	
FXD 10010100	KE000000190	1-Nov-10	18-Oct-20	217	33,307.30	Fixed	9.3070				98.6660	
FXD 10010100	KE000000254	25-Jan-10	15-Jan-22	819	36,273.70	Fixed	12.7200				105.2080	
FXD 10010100	KE000000802	14-Feb-10	15-Apr-21	1,190	30,624.00	Fixed	10.8720	10.7000	107.3240	104.4600	103.8027	300,000,000
FXD 10010100	KE000000890	29-Mar-10	15-Jan-22	1,400	36,852.15	Fixed	14.1800				106.0675	
FXD 10010100	KE000000930	29-Mar-10	17-Apr-20	2,300	10,306.85	Fixed	10.0700				115.1465	
FXD 10010100	KE000000742	11-Jul-17	19-Jul-22	1,079	36,174.80	Fixed	14.2600				109.1700	
FXD 10010100	KE000000970	27-Apr-10	14-Apr-20	3,073	60,604.81	Fixed	12.0000				104.0440	
FXD 10010100	KE000000910	17-Dec-10	4-Dec-20	3,100	40,608.81	Fixed	12.5020				105.7245	
FXD 10010100	KE000000960	26-Feb-10	18-Feb-20	3,200	50,807.04	Fixed	14.1900				107.3090	
FXD 10010100	KE000000987	19-Apr-10	2-Apr-20	3,304	51,326.72	Fixed	14.3000				99.6940	
FXD 10010100	KE000000870	19-Aug-10	8-Aug-20	3,430	65,013.80	Fixed	11.5170	12.4000	99.8800	96.1010	99.8620	80,000,000
FXD 10010100	KE000000909	29-Nov-10	15-Nov-20	3,509	36,461.89	Fixed	12.2800	13.4200	100.2300	98.1300	100.0000	200,000,000
FIFTEEN YEAR BONDS												
FXD 10010100	KE000000340	26-Mar-07	7-Mar-22	721	3,654.60	Fixed	14.5000				107.7590	
FXD 10010100	KE000000350	26-Jun-07	6-Jun-22	812	32,682.60	Fixed	13.0000				106.8892	
FXD 10010100	KE000000360	26-Jun-07	7-Jun-22	988	34,098.10	Fixed	14.2000				104.5621	
FXD 10000100	KE000000140	31-Mar-10	15-Mar-21	1,092	34,709.00	Fixed	13.0000				106.3620	
FXD 10000100	KE000000340	26-Oct-10	2-Oct-21	1,066	21,852.45	Fixed	13.0000				105.7295	
FXD 10000100	KE000000360	29-Mar-10	15-Mar-21	1,000	22,236.10	Fixed	13.0000				98.3620	
FXD 10010100	KE000000350	26-Apr-10	8-Dec-20	2,000	11,033.10	Fixed	8.0000				89.8620	
FXD 10010100	KE000000870	26-Sep-10	8-Sep-27	2,700	40,304.10	Fixed	12.0000				106.1200	
FXD 10010100	KE000000870	26-Sep-10	8-Sep-27	2,700	40,304.10	Fixed	11.2000				97.8132	
FXD 10010100	KE000000700	29-Feb-10	7-Feb-20	2,886	40,138.43	Fixed	12.7500				107.4120	
FXD 10010100	KE000000800	29-Apr-10	10-Apr-20	2,947	39,810.000	Fixed	12.0000				100.0307	
FXD 10010100	KE000000810	29-May-10	15-May-21	3,777	49,254.000	Fixed	12.6000	12.6000	104.1661	100.2710	100.0000	200,000,000
FXD 10010100	KE000000870	22-Oct-10	15-Oct-31	4,589	29,064.300	Fixed	14.7500				100.0070	
FXD 10010100	KE000000840	29-Mar-10	15-Mar-21	3,647	14,173.200	Fixed	12.0000				102.2740	
FXD 10010100	KE000000104	13-Mar-10	31-Mar-20	5,132	44,598.15	Fixed	14.7400				100.6601	
FXD 10000100	KE000000710	29-Feb-10	7-Feb-21	8,439	4,184.04	Fixed	12.7500				107.0504	
TWENTY YEAR BOND												
FXD 10010100	KE000000460	30-Jun-00	5-Jun-20	3,003	38,145.10	Fixed	13.7500				102.7507	
FXD 10010100	KE000000170	26-Mar-10	5-Mar-21	4,087	4,363.80	Fixed	10.2000				97.1611	
FXD 10010100	KE000000340	26-Nov-10	1-Nov-22	4,013	44,851.65	Fixed	13.0000				106.3480	
FXD 10010100	KE000000460	26-Sep-10	1-Sep-20	6,013	12,781.00	Fixed	14.0000				109.7240	
FXD 10010100	KE000000810	26-Mar-10	1-Mar-20	6,000	13,363.15	Fixed	13.0000				102.5460	
FXD 10010100	KE000000860	30-Jul-10	5-Jul-20	6,005	10,466.45	Fixed	13.0000				103.3775	
FXD 10010100	KE000000994	15-Apr-10	7-Mar-20	6,944	23,860.00	Fixed	12.8700				100.1131	
TWENTY FIVE YEAR BOND												
FXD 10010100	KE000000300	26-Jul-10	26-May-35	5,551	20,192.50	Fixed	11.2000				95.1611	
FXD 10010100	KE000000940	29-Jul-10	29-May-41	8,479	27,831.82	Fixed	10.0000				102.8910	
THIRTY YEAR BOND												
FXD 10010100	KE000000210	28-Feb-11	23-Jan-41	7,616	28,144.70	Fixed	12.0000				92.3410	
INFRASTRUCTURE BONDS												
FXD 10010120	KE000000310	23-Feb-09	8-Feb-21	329	7,693.37	Fixed	12.0000				104.1980	
FXD 10010120	KE000000300	7-Oct-10	28-Nov-21	618	4,159.18	Fixed	13.0000				101.2100	
FXD 10010120	KE000000242	1-Oct-11	18-Sep-21	1,281	10,293.10	Fixed	12.0000				107.8921	
FXD 10010120	KE000000130	30-Sep-10	10-Sep-20	2,000	27,203.48	Fixed	11.0000				102.6664	
FXD 10010120	KE000000100	27-Oct-10	15-Oct-20	2,401	26,482.60	Fixed	11.0000				105.6960	
FXD 10010120	KE000000100	16-Oct-10	15-Oct-20	1,702	28,119.35	Fixed	12.0000				103.1112	
FXD 10010120	KE000000454	23-Mar-10	15-Mar-27	2,000	11,190.10	Fixed	11.0000				101.1270	
FXD 10010120	KE000000454	23-Mar-10	15-Mar-20	1,800	36,303.20	Fixed	12.0000				107.8462	
FXD 10010120	KE000000860	24-Oct-10	4-Oct-21	4,201	40,020.89	Fixed	12.0000				106.1790	
FXD 10010120	KE000000860	27-Feb-17	18-Feb-29	3,005	14,330.40	Fixed	14.0000				111.8224	
FXD 10010120	KE000000700	27-Nov-10	18-Nov-24	1,700	41,489.40	Fixed	12.0000	10.2000	110.8030	106.8777	107.8600	100,000,000
FXD 10010120	KE000000800	29-Mar-10	15-Mar-21	4,000	41,184.00	Fixed	12.0000				105.6110	
FXD 10010120	KE000000810	26-Oct-10	26-Oct-20	8,707	36,337.30	Fixed	11.8500				106.8111	
FXD 10010120	KE000000700	26-Mar-10	26-Feb-24	8,500	18,604.45	Fixed	12.0000				105.6260	
FXD 10010120	KE000000454	26-Oct-10	4-Oct-20	5,004	71,028.45	Fixed	11.7500				106.1655	
FXD 10010120	KE000000700	11-Sep-17	7-Sep-20	178	444.00	Fixed	10.0000	10.0000	104.4000	100.0000	100.0000	140,000
FXD 10010120	KE000000710	11-Sep-17	7-Sep-20	178	444.00	Fixed	10.0000	10.0000	104.1700	100.0000	100.0000	200,000
BONDS SELL/BUY BACK TRANSACTIONS												
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION												
FXD 10010100	KE000000840	29-Jan-10	29-May-41	8,479	27,831.82	Fixed	13.4000	13.0700	105.4310	100.3300	102.8810	7,000,000
FXD 10010100	KE000000840	29-Jan-10	29-May-41	8,479	27,831.82	Fixed	13.4000	13.0700	105.7280	102.8300	102.8810	4,000,000
FXD 10010100	KE000000840	29-Jan-10	29-May-41	8,479	27,831.82	Fixed	13.4000	13.0700	105.7090	102.8720	102.8810	2,000,000
FXD 10010130	KE000000942	26-Feb-10	18-Feb-24	1,435	66,092.22	Fixed	11.3600	10.2000	104.0510	103.9907	101.0870	1,000,000
FXD 10010130	KE000000942	26-Feb-10	18-Feb-24	1,435	66,092.22	Fixed	11.3600	8.8000	105.3010	104.7000	101.0870	3,000,000
FXD 10010100	KE000000860	26-Feb-10	15-Feb-20	3,200	50,807.04	Fixed	14.1900		105.6401	104.1900	104.1900	80,000,000
FXD 10010100	KE000000860	26-Feb-10	15-Feb-20	3,200	50,807.04	Fixed	14.1900	11.5000	105.6260	104.1900	101.0870	22,000,000
FXD 10010100	KE000000860	26-Feb-10	15-Feb-20	3,200	50,807.04	Fixed	14.1900	11.4700	105.6200	104.1900	101.0870	40,000,000
FXD 10010100	KE000000800	29-Apr-10	10-Apr-20	2,947	39,810.000	Fixed	12.0000	12.4000	101.8081	98.9601	100.0307	600,000
FXD 10010100	KE000000800	29-Apr-10	10-Apr-20	2,947	39,810.000	Fixed	12.0000	12.4000	101.8081	98.9601	100.0307	600,000
FXD 10010100	KE000000800	29-Apr-10	10-Apr-20	2,947	39,810.000	Fixed	12.0000	12.4000	101.8081	98.9601	100.0307	600,000
FXD 10010100	KE000000800	29-Apr-10	10-Apr-20	2,947	39,810.000	Fixed	12.0000	12.4000	101.8081	98.9601	100.0307	600,000
FXD 10010100	KE000000800	29-Apr-10	10-Apr-20	2,947	39,810.000	Fixed	12.0000	12.4000	101.8081	98.9601	100.0307	600,000
FXD 10010100	KE000000800	29-Apr-10	10-Apr-20	2,947	39,810.000	Fixed	12.0000	12.4000	101.8081	98.9601	100.0307	600,000
FXD 10010100	KE000000800	29-Apr-10	10-Apr-20	2,947	39,810.000	Fixed	12.0000	12.4000	101.8081	98.9601	100.0307	600,000
FXD 10010100	KE000000800	29-Apr-10	10-Apr-20	2,947	39,810.000	Fixed	12.0000	12.4000	101.8081	98.9601	100.0307	600,000
FXD 10010100	KE000000800	29-Apr-10	10-Apr-20	2,947	39,810.000	Fixed	12.0000	12.4000	101.8081	98.9601	100.0307	600,000
FXD 10010100	KE000000800	29-Apr-10	10-Apr-20	2,947	39,810.000	Fixed	12.0000	12				