

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE													March 19, 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 18, 2020
TWO YEAR BONDS													
FKD 10010101		KE000000932	28-Jan-19	25-Jan-21	312	23.7743	Fixed	10.7010			101.9542		
FIVE YEAR BONDS													
FKD 10010101		KE000000942	28-Jan-19	22-Jan-23	25	30.659.04	Fixed	11.1300			102.8845		
FKD 10010101		KE000000904	30-Nov-15	28-Nov-20	288	30.673.45	Fixed	11.8300			105.8605		
FKD 10010101		KE000000948	28-Apr-19	18-Apr-21	386	10.584.20	Fixed	14.2340			104.7841		
FKD 10010101		KE000000902	28-Apr-19	18-Apr-21	487	24.385.30	Fixed	14.0800			104.1321		
FKD 10010101		KE000000934	26-Sep-18	20-Sep-21	1,111	23.051.05	Fixed	11.1120			104.2095		
FKD 10010101		KE000000944	28-Apr-17	22-Apr-22	886	24.089.15	Fixed	11.4000			104.4744		
FKD 10010101		KE000000766	23-Oct-17	17-Oct-22	862	20.712.10	Fixed	12.5170	10.5400	108.8130	104.3548	80,000.000	
FKD 10010101		KE000000756	23-Oct-17	17-Oct-22	860	20.712.10	Fixed	12.5170	10.5000	108.8040	104.4562	70,000.000	
FKD 10010101		KE000000818	26-Mar-18	20-Mar-23	1,086	30.755.35	Fixed	12.2900			104.6620		
FKD 10010101		KE000000847	26-Feb-19	18-Feb-24	1,426	46.082.22	Fixed	11.2600	11.0000	101.8792	101.8800	500,000.000	
FKD 10010101		KE000000786	13-Mar-19	8-Mar-24	1,509	30.423.15	Fixed	10.8720			101.6180		
FKD 10010101		KE000000796	16-Dec-19	9-Dec-24	1,726	28.491.06	Fixed	11.4920			101.7480		
TEN YEAR BONDS													
FKD 10010101		KE000000320	26-Apr-10	12-Apr-20	25	10.584.15	Fixed	8.7500			100.1987		
FKD 10010101	Rfs-senior	KE000000398	1-Nov-10	15-Oct-20	214	34.387.20	Fixed	8.3070			98.9680		
FKD 10010101	Rfs-senior	KE000000328	26-Dec-12	1-Feb-22	876	30.673.70	Fixed	10.7500			104.9840		
FKD 10010101	Rfs-senior	KE000000607	1-Jul-13	18-Jun-23	1,187	30.248.20	Fixed	14.3710	11.1700	106.1220	104.5880	180,000.000	
FKD 10010101	Rfs-senior	KE000000607	1-Jul-13	18-Jun-23	1,187	30.248.20	Fixed	12.3710	11.1000	106.2000	104.5880	170,000.000	
FKD 10010101	Rfs-senior	KE000000880	29-Mar-15	15-Jun-24	1,387	38.852.15	Fixed	14.1500			104.0670		
FKD 10010101		KE000000320	26-Apr-10	12-Apr-20	2,362	10.506.45	Fixed	10.0000	11.3000	117.2641	116.7320	200,000.000	
FKD 10010101		KE000000732	31-Jul-17	19-Jul-27	3,076	36.174.40	Fixed	12.9800			109.0700		
FKD 10010101		KE000000876	27-Apr-18	18-Apr-28	3,076	40.050.81	Fixed	12.9800			104.6140		
FKD 10010101		KE000000918	17-Dec-18	8-Dec-28	3,192	40.050.81	Fixed	14.0200			105.7340		
FKD 10010101		KE000000963	26-Feb-19	15-Feb-29	3,292	52.087.38	Fixed	12.4300	12.3800	101.1072	100.4871	200,000.000	
FKD 10010101		KE000000963	26-Feb-19	15-Feb-29	3,292	52.087.38	Fixed	12.4300	11.4700	106.1400	105.3030	87,000.000	
FKD 10010101		KE000000987	19-Apr-19	8-Apr-29	3,381	51.328.72	Fixed	14.3000			100.1081		
FKD 10010101		KE000000975	19-Apr-19	8-Apr-29	3,467	49.514.60	Fixed	11.4000			99.4004		
FKD 10010101		KE000000969	25-Nov-19	12-Nov-29	3,525	38.463.89	Fixed	12.2800			100.1245		
FIFTEEN YEAR BONDS													
FKD 1000071532		KE 1000001345	26-Mar-07	7-Mar-22	718	3.854.60	Fixed	14.5000			107.7395		
FKD 1000071532		KE000000352	26-Jan-07	5-Jan-22	869	32.682.60	Fixed	14.5000	10.4500	108.5357	105.7898	200,000.000	
FKD 1000071532	Rfs-senior	KE000000350	26-Nov-07	7-Nov-22	969	30.684.20	Fixed	14.5000			104.8841		
FKD 1000071532		KE000000428	31-Mar-10	15-Mar-21	1,049	34.789.80	Fixed	14.5000	10.6000	104.8632	104.7632	100,000.000	
FKD 1000071532		KE000000348	26-Oct-10	1-Feb-21	1,063	21.852.45	Fixed	12.0000			105.2770		
FKD 10010101	Rfs-senior	KE000000350	29-Mar-10	18-Mar-25	1,817	22.338.24	Fixed	16.2500			98.3678		
FKD 10010101		KE000000158	26-Dec-10	1-Feb-21	2,009	13.613.15	Fixed	11.5710			105.8620		
FKD 10010101		KE000000875	24-Sep-12	8-Sep-27	2,227	48.304.40	Fixed	11.2000			98.2847		
FKD 10010101		KE000000875	24-Sep-12	8-Sep-27	2,227	48.304.40	Fixed	11.2000			96.8900		
FKD 10010101	Rfs-senior	KE000000320	26-Feb-13	7-Feb-28	2,881	42.118.45	Fixed	11.2000			97.8410		
FKD 10010101		KE000000320	26-Feb-13	7-Feb-28	2,881	42.118.45	Fixed	11.2000			97.8410		
FKD 10010101		KE000000842	29-Mar-13	8-Mar-23	3,277	40.254.00	Fixed	12.0000			100.2720		
FKD 10010101		KE000000875	22-Oct-14	5-Oct-24	4,388	29.096.30	Fixed	12.7500			103.0719		
FKD 10010101		KE000000840	29-Mar-15	8-Mar-24	5,046	14.719.70	Fixed	12.7500			101.6138		
FKD 10010101		KE000000154	13-Mar-16	28-Apr-26	5,116	40.038.15	Fixed	12.7340			100.8084		
FKD 10010101		KE000000148	25-Jul-17	5-Jul-26	5,206	39.673.70	Fixed	12.7340			99.4246		
FKD 10010101		KE000000718	25-Feb-20	5-Feb-31	5,436	3.184.04	Fixed	12.7500			101.0254		
TWENTY YEAR BONDS													
FKD 1000080202	Rfs-senior	KE0000001462	30-Jun-08	5-Jun-28	3,009	38.146.10	Fixed	13.7500			102.7967		
FKD 10010101		KE000000178	30-Mar-11	1-Feb-21	4,984	4.267.80	Fixed	12.7500			97.2090		
FKD 10010101	Rfs-senior	KE000000340	26-Nov-12	5-Nov-22	4,610	44.941.45	Fixed	12.0000			100.3240		
FKD 10010101		KE000000454	26-Sep-15	1-Sep-26	6,070	12.361.10	Fixed	14.0000			100.0000		
FKD 10010101		KE000000320	26-Dec-15	1-Mar-26	6,096	23.825.15	Fixed	14.0000			100.0000		
FKD 10010101		KE000000855	30-Jul-16	5-Jul-26	6,882	15.666.65	Fixed	13.2000			100.1775		
FKD 10010101		KE000000894	19-Apr-17	21-Mar-28	6,941	21.560.15	Fixed	13.2000			100.1346		
TWENTY FIVE YEAR BONDS													
FKD 10010101		KE000000309	26-Jun-10	26-Mar-31	5,544	20.192.50	Fixed	11.2500			97.2611		
FKD 10010101		KE000000840	25-Jun-18	25-Mar-43	8,487	27.831.81	Fixed	13.4000			102.8818		
THIRTY YEAR BONDS													
INFRASTRUCTURE BONDS		KE0000002155	28-Feb-11	23-Jan-41	7,813	28.164.72	Fixed	12.0000			92.8183		
FB 1000010101		KE0000003196	23-Feb-06	4-Feb-21	305	7.688.37	Fixed	12.5000			104.1666		
FB 1000010101		KE0000003204	7-Dec-08	22-Nov-21	613	4.769.16	Fixed	12.0000			101.5136		
FB 1001010101		KE0000002442	3-Oct-11	18-Sep-23	1,278	10.283.10	Fixed	12.0000			107.0821		
FB 1001010101		KE0000001008	30-Sep-10	15-Sep-25	2,008	11.559.48	Fixed	11.0000			103.8844		
FB 1001010101		KE0000001100	27-Oct-10	15-Oct-26	1,779	28.118.81	Fixed	11.0000			103.1672		
FB 1001010101		KE0000003903	30-Mar-15	18-Mar-27	2,582	51.192.20	Fixed	11.0000			101.1579		
FB 1001010101		KE0000004854	22-May-16	12-May-29	1,880	36.303.20	Fixed	12.0000			107.8602		
FB 1001010101		KE0000004854	22-May-16	12-May-29	1,880	36.303.20	Fixed	12.0000			111.9242		
FB 1001010101		KE0000007386	27-Oct-17	15-Oct-24	1,706	41.448.46	Fixed	12.0000			106.3000		
FB 1001010101		KE0000003903	29-Jan-18	10-Jan-31	4,680	41.184.40	Fixed	14.5000	12.7500	100.2890	98.3033	108.0350	787,000.000
FB 1001010101		KE0000003903	29-Jan-18	10-Jan-31	4,680	41.184.40	Fixed	12.0000	12.0000	112.2000	110.5000	100.000.000	100.000.000
FB 1001010101		KE0000003903	29-Jan-18	10-Jan-31	4,680	41.184.40	Fixed	12.0000	12.0000	112.2000	110.5000	100.000.000	100.000.000
FB 1001010101		KE0000003903	29-Jan-18	10-Jan-31	4,680	41.184.40	Fixed	12.0000	12.0000	112.2000	110.5000	100.000.000	100.000.000
FB 1001010101		KE0000003903	29-Jan-18	10-Jan-31	4,680	41.184.40	Fixed	12.0000	12.0000	112.2000	110.5000	100.000.000	100.000.000
FB 1001010101		KE0000003903	29-Jan-18	10-Jan-31	4,680	41.184.40	Fixed	12.0000	12.0000	112.2000	110.5000	100.000.000	100.000.000
FB 1001010101		KE0000003903	29-Jan-18	10-Jan-31	4,680	41.184.40	Fixed	12.0000	12.0000	112.2000	110.5000	100.000.000	100.000.000
FB 1001010101		KE0000003903	29-Jan-18	10-Jan-31	4,680	41.184.40	Fixed	12.0000	12.0000	112.2000	110.5000	100.000.000	100.000.000
FB 1001010101		KE0000003903	29-Jan-18	10-Jan-31	4,680	41.184.40	Fixed	12.0000	12.0000	112.2000	110.5000	100.000.000	100.000.000
FB 1001010101		KE0000003903	29-Jan-18	10-Jan-31	4,680	41.184.40	Fixed	12.0000	12.0000	112.2000	110.5000	100.000.000	100.000.000
FB 1001010101		KE0000003903	29-Jan-18	10-Jan-31	4,680	41.184.40	Fixed	12.0000	12.0000	112.2000	110.5000	100.000.000	100.000.000
FB 1001010101		KE0000003903	29-Jan-18	10-Jan-31	4,680	41.184.40	Fixed	12.0000	12.0000	112.2000	110.5000	100.000.000	100.000.000
FB 1001010101		KE0000003903	29-Jan-18	10-Jan-31	4,680	41.184.40	Fixed	12.0000	12.0000	112.2000	110.5000	100.000.000	100.000.000
FB 1001010101		KE0000003903	29-Jan-18	10-Jan-31	4,680	41.184.40	Fixed	12.0000	12.0000	112.2000	110.5000	100.000.000	100.000.000
FB 1001010101		KE0000003903	29-Jan-18	10-Jan-31	4,680	41.184.40	Fixed	12.0000	12.0000	112.2000	110.5000	100.000.000	100.000.000
FB 1001010101		KE0000003903	29-Jan-18	10-Jan-31	4,680	41.184.40	Fixed	12.0000	12.0000	112.2000	110.5000	100.000.000	100.000.000
FB 1001010101		KE0000003903	29-Jan-18	10-Jan-31	4,680	41.184.40	Fixed	12.0000	12.0000	112.2000	110.5000	100.000.000	100.000.000
FB 1001010101		KE0000003903	29-Jan-18	10-Jan-31	4,680	41.184.40	Fixed	12.0000	12.0000	112.2000	110.5000	100.000.000	100.000.000