

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE													March 26, 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 26, 2020
TWO YEAR BONDS													
FXD 10010101	KE000000932	28-Jan-19	28-Jan-21	305	23,774.63	Fixed	10.7610					101.9542	
FIVE YEAR BONDS													
FXD 10010101	KE000000942	28-Jan-19	28-Jan-24	86	30,699.04	Fixed	13.1900					102.8845	
FXD 10010101	KE000000944	30-Nov-19	30-Nov-24	269	30,673.85	Fixed	13.0000					105.8605	
FXD 10010101	KE000000946	28-Apr-19	28-Apr-24	389	10,584.50	Fixed	14.2480					104.7661	
FXD 10010101	KE000000950	28-Apr-19	28-Apr-24	486	24,389.30	Fixed	14.0800					105.1371	
FXD 10010101	KE000000948	26-Sep-19	26-Sep-24	1,111	23,051.05	Fixed	13.1120					104.2099	
FXD 10010101	KE000000944	28-Apr-19	28-Apr-24	879	29,099.15	Fixed	14.6500					104.6744	
FXD 10010101	KE000000764	23-Oct-17	23-Oct-22	595	20,712.10	Fixed	14.5170					104.3130	
FXD 10010101	KE000000818	26-Mar-19	26-Mar-24	1,099	30,709.50	Fixed	12.0900					104.5040	
FXD 10010101	KE000000942	26-Feb-19	26-Feb-24	1,405	66,092.22	Fixed	11.3600					99.8912	
FXD 10010101	KE000000706	13-Sep-19	13-Sep-24	1,304	26,415.15	Fixed	10.6740					100.1000	
FXD 10010101	KE000000706	16-Dec-19	16-Dec-24	1,779	26,451.99	Fixed	11.4800					100.1000	
TEN YEAR BONDS													
FXD 10010101	KE000000339	26-Apr-10	13-Apr-20	10	19,384.15	Fixed	8.7900					100.1987	
FXD 10010101	KE000000199	1-Nov-10	18-Oct-20	267	33,387.30	Fixed	9.3070					99.0749	
FXD 10010101	KE000000254	25-Jan-12	15-Jan-22	989	36,273.70	Fixed	12.7200					100.2880	
FXD 10010101	KE000000802	14-Jul-13	13-Apr-21	1,199	30,424.00	Fixed	10.1720					104.0986	
FXD 10010101	KE000000890	29-Mar-15	15-Jan-24	1,390	36,852.15	Fixed	14.1800					104.9675	
FXD 10010101	KE000000832	29-Mar-15	17-Aug-26	2,330	19,306.85	Fixed	10.0700					115.7325	
FXD 10010101	KE000000747	11-Jul-17	19-Jul-27	1,079	46,174.80	Fixed	14.9600					109.1070	
FXD 10010101	KE000000870	27-Aug-19	14-Aug-29	3,163	49,004.81	Fixed	12.0800					104.6649	
FXD 10010101	KE000000918	17-Dec-19	4-Dec-29	3,175	49,004.81	Fixed	12.9200					105.7245	
FXD 10010101	KE000000952	26-Feb-19	16-Feb-29	3,245	50,807.04	Fixed	14.4300	13.3962	101.4618	106.4689		100.000.000	
FXD 10010101	KE000000953	26-Feb-19	16-Feb-29	3,245	54,067.04	Fixed	14.4300	12.2209	102.1108	101.1113		100.000.000	
FXD 10010101	KE000000877	19-Apr-19	4-Apr-29	3,245	51,208.72	Fixed	14.3000					100.1081	
FXD 10010101	KE000000878	19-Apr-19	4-Apr-29	3,409	49,574.40	Fixed	11.1710					99.9024	
FXD 10010101	KE000000959	25-Nov-19	12-Nov-29	3,318	36,403.69	Fixed	12.2800					102.3812	
FIFTEEN YEAR BONDS													
FXD 10010101	KE000000145	26-Mar-07	7-Mar-22	711	3,854.60	Fixed	14.3000					107.7395	
FXD 10010101	KE000000152	25-Jan-07	7-Jan-22	892	32,882.60	Fixed	13.0000					105.1062	
FXD 10010101	KE000000150	26-Nov-07	7-Feb-22	994	30,464.70	Fixed	13.0000					105.1062	
FXD 10010101	KE000000148	25-Jan-08	15-Mar-22	1,082	34,399.30	Fixed	14.3000					105.7395	
FXD 10010101	KE000000155	26-Oct-08	7-Oct-24	1,096	31,852.45	Fixed	13.0000					105.1070	
FXD 10010101	KE000000150	29-Mar-10	10-Mar-25	1,810	26,338.24	Fixed	13.2000					98.9737	
FXD 10010101	KE000000167	26-Sep-12	4-Sep-27	2,220	48,304.95	Fixed	11.6000					105.1070	
FXD 10010101	KE000000170	25-Feb-13	7-Feb-28	2,874	46,138.45	Fixed	11.2500					97.0413	
FXD 10010101	KE000000168	26-Apr-13	7-Apr-28	2,937	39,875.00	Fixed	10.9000					100.8837	
FXD 10010101	KE000000162	26-Mar-13	8-Mar-23	5,277	49,254.80	Fixed	12.6000					100.1223	
FXD 10010101	KE000000169	26-Mar-13	8-Mar-23	4,909	50,807.04	Fixed	12.7500					100.1223	
FXD 10010101	KE000000160	26-Jun-13	8-Jun-28	5,037	54,719.70	Fixed	14.8700					102.3126	
FXD 10010101	KE0000001108	13-Mar-14	8-Apr-29	5,102	46,098.15	Fixed	12.7400					100.8894	
FXD 10010101	KE0000001101	26-Apr-14	10-Jul-29	5,279	50,874.30	Fixed	12.2400					97.8929	
TWENTY YEAR BONDS													
FXD 10010101	KE0000001492	30-Jun-08	5-Jun-28	2,889	38,145.10	Fixed	13.7500					106.2141	
FXD 10010101	KE0000001178	30-Mar-11	5-Mar-31	4,057	4,363.60	Fixed	10.0000					96.4154	
FXD 10010101	KE0000001043	26-Sep-12	1-Sep-32	4,803	44,841.05	Fixed	12.0000					96.4154	
FXD 10010101	KE0000001056	26-Sep-12	1-Sep-32	4,803	13,731.00	Fixed	13.0000					100.2769	
FXD 10010101	KE0000001032	26-Mar-18	1-Mar-38	6,549	31,438.44	Fixed	13.0000	13.0000	101.4459	101.3407		100.000.000	
FXD 10010101	KE0000001055	26-Apr-18	1-Apr-38	6,679	31,438.44	Fixed	13.0000					101.3407	
FXD 10010101	KE0000001094	15-Apr-19	21-Mar-39	6,934	23,560.95	Fixed	12.4700					101.8641	
TWENTY FIVE YEAR BONDS													
FXD 10010101	KE0000001039	26-Jun-10	26-Mar-35	5,541	20,129.50	Fixed	11.2500					91.2611	
FXD 10010101	KE0000001048	26-Jun-10	26-Mar-35	6,490	50,764.78	Fixed	13.4000	13.7500	100.8751	97.8147		100.000.000	
FXD 10010101	KE0000001049	26-Jun-10	26-Mar-35	6,490	50,764.78	Fixed	13.4000	13.7500	101.1453	97.6848		100.000.000	
THIRTY YEAR BONDS													
FXD 10010101	KE0000001105	28-Feb-11	23-Jan-31	7,806	20,144.10	Fixed	12.0000					91.2613	
INFRASTRUCTURE BONDS													
FXD 10010101	KE0000001196	23-Feb-09	8-Feb-21	319	7,869.37	Fixed	12.3000					104.1686	
FXD 10010101	KE0000001024	7-Dec-09	28-Nov-21	896	4,749.18	Fixed	12.0000					101.2126	
FXD 10010101	KE0000001046	3-Oct-11	18-Mar-21	1,271	10,893.10	Fixed	12.0000					102.8812	
FXD 10010101	KE0000001010	30-Sep-13	18-Sep-25	1,089	27,031.84	Fixed	11.0000					102.6664	
FXD 10010101	KE0000001053	26-Mar-16	15-Oct-27	4,211	51,101.20	Fixed	11.0000	10.4000	100.8113	100.5244		100.000.000	
FXD 10010101	KE0000001064	29-Mar-16	15-Mar-27	1,879	36,303.40	Fixed	11.0000	10.4000	100.8565	105.4283		107.0386	
FXD 10010101	KE0000001069	24-Oct-16	8-Oct-27	4,211	60,029.65	Fixed	12.0000					96.0243	
FXD 10010101	KE0000001085	27-Feb-17	15-Feb-29	3,495	44,336.40	Fixed	12.0000					111.0724	
FXD 10010101	KE0000001098	27-Feb-17	15-Feb-29	1,698	41,449.86	Fixed	12.0000					105.0462	
FXD 10010101	KE0000001093	29-Mar-17	15-Mar-29	4,672	41,184.40	Fixed	12.0000					104.0260	
FXD 10010101	KE0000001102	18-Nov-18	26-Oct-38	6,267	38,787.30	Fixed	11.9500	13.0000	98.0333	95.7881		100.000.000	
FXD 10010101	KE0000001070	26-Mar-19	8-Oct-34	8,719	18,886.80	Fixed	12.0000					94.3317	
FXD 10010101	KE0000001054	28-Oct-19	8-Oct-36	5,874	71,028.55	Fixed	11.7500					93.7588	
FXD 10010101	KE0000001076	11-Apr-17	8-Apr-30	15	150.00	Fixed	10.0000	10.0000	104.8700	100.0000		200.8011	
FXD 10010101	KE0000001210	11-Sep-17	7-Sep-30	105	444.00	Fixed	10.0000	10.0000	100.4600	100.0000		400.7012	
BONDS SELL/BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE INFRASTRUCTURE BONDS ABOVE KES 50 MILLION													
FXD 10010101	KE0000001196	23-Feb-09	8-Feb-21	713	3,854.60	Fixed	14.3000	10.7900	107.2038	106.5263		107.7395	
FXD 10010101	KE0000001024	26-Feb-12	7-Feb-28	2,874	46,138.45	Fixed	11.2500	12.4600	99.3981	97.2278		100.000.000	
FXD 10010101	KE0000001048	26-Mar-13	8-Mar-23	369	15,544.00	Fixed	14.3400	10.0000	119.0308	106.2711		105.7661	
FXD 10010101	KE0000001032	29-Aug-16	17-Aug-26	2,335	19,306.85	Fixed	13.0300	11.3900	117.5472	116.2664		115.7325	
FXD 10010101	KE0000001048	25-Jan-18	26-Mar-28	8,890	50,714.78	Fixed	13.0000	13.4000	103.0842	98.9508		107.8817	
FXD 10010101	KE0000001046	26-Jan-18	26-Mar-28	8,890	50,714.78	Fixed	13.0000	13.0000	100.8513	100.1900		100.000.000	
FXD 10010101	KE0000001042	25-Feb-19	18-Feb-24	1,405	66,092.22	Fixed	11.3400	10.0200	100.5185	104.2058		99.8912	
FXD 10010101	KE0000001063	29-Feb-19	17-Feb-29	3,245	50,807.04	Fixed	12.0400	11.7200	104.9411	103.8600		102.8817	
FXD 10010101	KE0000001063	29-Feb-19	17-Feb-29	3,245	54,067.04	Fixed	12.0400	11.7200	104.9411	103.8600		102.8817	
FXD 10010101	KE0000001063	29-Feb-19	17-Feb-29	2,451	53,266.22	Fixed	11.3400	10.0200	100.5185	104.2058		99.8912	
FXD 10010101	KE0000001063	29-Feb-19	17-Feb-29	3,245	50,807.04	Fixed	12.0400	11.7200	104.9411	103.8600		102.8817	
FXD 10010101	KE0000001063	29-Feb-19	17-Feb-29	3,245	50,807.04	Fixed	12.0400	11.7200	104.9411	103.8600		102.8817	
FXD 10010101	KE0000001063	29-Feb-19	17-Feb-29	3,245	50,807.04	Fixed	12.0400	11.7200	104.9411	103.8600		102.8817	
FXD 10010101	KE0000001063	29-Feb-19	17-Feb-29	3,245	50,807.04	Fixed	12.0400	11.7200	104.9411	103.8600		102.8817	
FXD 10010101	KE0000001063	29-Feb-19	17-Feb-29	3,245	50,807.04	Fixed	12.0400	11.7200	104.9411	103.8600		102.8817	
FXD 10010101	KE0000001063	29-Feb-19	17-Feb-29	3,245	50,807.04	Fixed	12.0400	11.7200	104.9411	103.8600		102.8817	
FXD 10010101	KE0000001063	29-Feb-19	17-Feb-29	3,245	50,807.04	Fixed	12.0400	11.7200	104.9411	103.8600		102.8817	
FXD 10010101	KE0000001063	29-Feb-19	17-Feb-29	3,245	50,807.04	Fixed	12.0400	11.7200	104.9411	103.8600		102.8817	
FXD 10010101	KE0000001063	29-Feb-19	17-Feb-29	3,245	50,807.04	Fixed	12.0400	11.7200	104.9411	103.8600		102.8817	
FXD 10010101	KE0000001063	29-Feb-19	17-Feb-29	3,245	50,807.04	Fixed	12.0400	11.7200	104.9411	103.8600		102.8817	
FXD 10010101	KE0												