

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE												March 30, 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												March 30, 2020
TWO YEAR BONDS												
FND 10010107	KE7000002217	12-Jan-21	09-Jun-23	690	55,860.26	Fixed		9.4860				100.2012
FIVE YEAR BONDS												
FND 10010106	KE7000000468	29-Apr-18	18-Apr-23	20	19,544.04	Fixed		14.2484				100.2872
FND 10010105	KE7000000107	29-Apr-18	18-Apr-23	111	24,395.39	Fixed		14.0806				100.2404
FND 10010104	KE7000000436	29-Apr-18	20-Sep-23	173	23,051.05	Fixed		13.1128				100.0637
FND 10010103	KE7000000124	29-Apr-18	22-Apr-23	335	29,599.15	Fixed		14.8508				99.9002
FND 10010102	KE7000000784	29-Oct-17	11-Oct-22	598	26,714.16	Fixed		12.5176				100.8138
FND 10010101	KE7000000118	29-Mar-18	26-Mar-23	720	30,790.35	Fixed		12.2895				100.0006
FND 10010100	KE7000000942	25-Feb-18	18-Feb-23	1,036	46,082.22	Fixed		11.3649				100.1153
FND 10010099	KE7000000106	13-Mar-18	26-Mar-23	1,130	39,201.46	Fixed		13.0729				101.7385
FND 10010098	KE7000000126	16-Dec-18	09-Dec-24	1,300	45,012.00	Fixed		11.4920				100.0366
FND 10010097	KE7000000547	11-May-20	01-May-25	1,497	50,121.88	Fixed		11.6670	10.6695	108.0798	103.5582	103.9911
TEN YEAR BONDS												220,000,000.00
FND 10010107	KE7000000234	25-Apr-18	15-Jun-23	450	35,273.75	Fixed		12.7596				100.8362
FND 10010106	KE7000000027	01-Jul-17	15-Jun-23	811	39,248.26	Fixed		12.3715				100.8377
FND 10010105	KE7000000880	25-Mar-18	15-Jun-24	1,041	38,852.15	Fixed		12.1960				100.9411
FND 10010104	KE7000000102	29-Apr-18	17-Apr-23	1,066	18,306.45	Fixed		13.0709				100.7326
FND 10010103	KE7000000787	31-Jul-17	19-Jul-27	3,078	35,174.40	Fixed		12.9665				107.4802
FND 10010102	KE7000000782	27-Aug-18	14-Aug-23	2,408	45,061.48	Fixed		12.0980	11.8590	105.2715	104.0188	107.7489
FND 10010101	KE7000000126	17-Dec-18	06-Dec-23	2,896	54,054.48	Fixed		14.9005				100.0566
FND 10010100	KE7000000863	25-Feb-18	12-Feb-23	2,878	67,505.89	Fixed		12.4386				100.8197
FND 10010099	KE7000000877	19-Apr-18	04-Apr-23	2,805	51,300.00	Fixed		12.3000				100.8677
FND 10010098	KE7000000879	19-Apr-18	06-Apr-23	2,801	45,000.00	Fixed		11.5172				100.3613
FND 10010097	KE7000000559	29-Mar-18	12-Nov-23	3,149	68,321.44	Fixed		12.2802				101.3739
FIFTEEN YEAR BONDS												
FND 10010107	KE1000001345	26-Mar-07	07-Mar-22	362	3,466.00	Fixed		14.5000				100.8219
FND 10010106	KE7000001352	26-Mar-07	06-Jun-22	370	33,482.02	Fixed		13.5000				100.8634
FND 10010105	KE7000001303	26-Mar-07	07-Jul-22	587	32,559.10	Fixed		12.5000				100.8132
FND 10010104	KE7000001418	31-Mar-08	13-Mar-23	713	34,799.86	Fixed		12.5000				100.7985
FND 10010103	KE7000001318	24-Apr-08	07-Oct-23	1,287	31,552.45	Fixed		13.5000				100.8222
FND 10010102	KE7000001317	29-Mar-08	01-Mar-23	1,491	21,432.46	Fixed		12.2500				100.8255
FND 10010101	KE7000001518	25-Apr-11	08-Dec-23	1,714	24,832.61	Fixed		9.0000				93.9287
FND 10010100	KE7000001707	25-Apr-11	06-Sep-27	2,801	51,039.81	Fixed		11.0000				98.6026
FND 10010099	KE7000001707	24-Feb-11	07-Feb-23	2,806	49,164.13	Fixed		11.8200				98.1155
FND 10010098	KE7000002608	29-Apr-11	15-Aug-23	48,853	66,103.06	Fixed		12.0000				100.6261
FND 10010097	KE7000002612	29-Mar-11	09-Mar-23	4,430	65,659.48	Fixed		12.0000				100.3565
FND 10010096	KE7000002879	22-Oct-11	01-Oct-23	4,570	29,064.35	Fixed		12.7500				101.2414
FND 10010095	KE7000002130	29-Mar-11	09-Jun-23	4,689	69,600.48	Fixed		12.8500				101.3331
FND 10010094	KE7000002154	13-Mar-11	24-Apr-23	4,723	68,843.28	Fixed		12.7500				98.9006
FND 10010093	KE7000002138	29-Apr-11	06-Sep-23	4,806	67,290.00	Fixed		12.7500				100.1151
FND 10010092	KE7000002718	25-Feb-20	05-Feb-25	5,060	50,863.00	Fixed		12.7500				100.3410
TWENTY YEAR BONDS												
FND 1000000001	KE1000001493	30-Jun-08	26-Jun-23	2,404	38,145.10	Fixed		13.7500				99.9474
FND 10010107	KE7000001718	30-Mar-11	18-May-21	3,488	33,822.07	Fixed		10.0000				99.2948
FND 10010106	KE7000001849	26-Mar-11	01-Jun-21	4,234	41,006.49	Fixed		12.0000				99.1039
FND 10010105	KE7000002642	26-Mar-11	01-Sep-23	5,824	12,781.20	Fixed		14.0000				97.0053
FND 10010104	KE7000002642	26-Mar-11	01-Sep-23	5,306	16,079.26	Fixed		13.0000				100.1524
FND 10010103	KE7000002885	30-Jul-18	05-Jul-23	8,306	88,801.11	Fixed		13.0000	13.5500	99.9502	97.4343	98.8485
FND 10010102	KE7000002885	30-Jul-18	05-Jul-23	8,306	88,801.11	Fixed		13.0000	13.4500	100.8275	98.8789	98.8485
FND 10010101	KE7000002885	30-Jul-18	05-Jul-23	8,306	88,801.11	Fixed		13.0000	13.3771	100.8889	98.7889	98.8485
FND 10010100	KE7000002885	30-Jul-18	05-Jul-23	8,306	88,801.11	Fixed		13.0000	13.2500	100.8303	98.8154	98.8485
FND 10010099	KE7000002885	30-Jul-18	05-Jul-23	8,306	88,801.11	Fixed		13.0000	13.0000	100.8038	100.2817	98.8485
FND 10010098	KE7000002884	15-Apr-18	21-Mar-23	6,585	23,560.05	Fixed		12.8750				100.1211
THIRTY FIVE YEAR BOND												
FND 10010095	KE7000000389	26-Jun-10	28-Mar-21	5,172	20,192.00	Fixed		11.2500				97.4241
FND 10010094	KE7000000549	25-Jun-10	25-May-21	52,375	66,258.15	Fixed		13.4000				100.5980
THIRTY YEAR BONDS												
SEB 10010105	KE7000000135	28-Feb-11	21-Jan-21	7,237	28,144.70	Fixed		12.0000				97.3972
INFRASTRUCTURE BONDS												
IFB 10000107	KE7000000324	07-Dec-08	22-Nov-21	207	5,388.33	Fixed		10.0000				101.6126
IFB 10010107	KE7000000242	03-Oct-11	18-Sep-21	393	11,735.26	Fixed		12.0000				100.8158
IFB 10010106	KE7000000130	30-Mar-11	10-Sep-21	1,838	27,805.46	Fixed		10.0000	10.0000	100.3815	100.1687	100.3200
IFB 10010105	KE7000000110	27-Oct-11	10-Oct-21	2,002	27,005.96	Fixed		11.0000				101.0936
IFB 10010104	KE7000000130	14-Mar-11	10-Oct-21	1,940	26,119.85	Fixed		11.0000				100.1556
IFB 10010103	KE7000000183	30-Mar-11	18-Mar-27	2,178	51,192.26	Fixed		11.0000				101.2610
IFB 10010102	KE7000000654	23-Mar-11	12-Sep-21	1,544	36,301.26	Fixed		12.0000				100.6847
IFB 10010101	KE7000000659	24-Jul-11	06-Oct-21	3,362	40,029.05	Fixed		12.0000				100.7751
IFB 10010100	KE7000000659	27-Jul-11	17-Feb-21	2,878	41,324.46	Fixed		12.0000				100.7388
IFB 10010099	KE7000000786	27-Nov-11	18-Feb-24	1,309	41,469.45	Fixed		12.0000				100.4555
IFB 10010098	KE7000000693	29-Mar-11	10-Sep-21	4,304	41,184.80	Fixed		12.0000	11.2715	100.2995	107.0087	100.1452
IFB 10010097	KE7000000139	19-Mar-11	05-Oct-21	4,478	36,207.26	Fixed		11.5000				100.4534
IFB 10010096	KE7000000770	25-Mar-11	21-Feb-24	3,304	16,828.65	Fixed		12.0000				101.5477
IFB 10010095	KE7000000544	25-Oct-11	05-Oct-21	4,305	71,009.26	Fixed		12.7500				99.8550
IFB 10020097	KE7000000630	15-Apr-20	01-Apr-29	47,216	74,397.29	Fixed		10.8500				96.3027
IFB 10020087	KE7000000883	09-Jul-20	01-Jul-29	86,587	10,271.46	Fixed		12.0000				100.7303
IFB 10020110	KE7000000945	24-Apr-20	11-Aug-21	48,771	78,639.89	Fixed		10.9000	11.4000	98.5604	97.4874	100.8323
IFB 10020110	KE7000000945	24-Apr-20	11-Aug-21	48,771	78,639.89	Fixed		10.9000	10.8800	100.6098	98.5728	100.8323
IFB 10020109	KE7000000324	25-Apr-20	01-Jun-21	80,840	81,820.42	Fixed		11.8000	10.1725	100.2821	100.1796	99.9240
IFB 10020108	KE7000000224	25-Apr-20	01-Jun-27	50,045	81,052.02	Fixed		12.2575	11.7000	100.6907	100.4458	100.1796
IFB 10020107	KE7000000324	25-Apr-20	01-Jun-27	50,045	81,052.02	Fixed		12.2575	11.5000	100.2308	100.0131	100.1796
BONDS SELL/BUY BACK TRANSACTIONS												
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS (BELOW KES 50 MILLION)												
FND 10010107	KE7000000784	29-Oct-17	11-Oct-22	598	20,712.10	Fixed		12.5176	9.3000	118.1184	104.5485	104.8138
FND 10010106	KE7000000786	16-Dec-18	09-Dec-24	1,300	46,012.00	Fixed		11.4920	10.4147	108.1413	103.1847	103.0366
FND 10010105	KE7000000787	31-Jul-17	19-Jul-27	3,078	35,174.40	Fixed		12.9665	13.0000	102.8615	102.9682	102.4802
FND 10010104	KE7000000782	31-Jul-17	19-Jul-27	3,078	35,174.40	Fixed		12.9665	11.8000	104.6033	107.4802	2,000.0000
FND 10010103	KE7000000782	17-Dec-18	06-Dec-23	2,896	54,061.48	Fixed		12.0980	10.8705	104.0184	104.0588	8,000.0000
FND 10010102	KE7000000863	25-Feb-18	12-Feb-23	2,878	67,505.89	Fixed		12.4386	10.43			
FND 10010101	KE7000000863	25-Feb-18	12-Feb-23	2,878	67,505.89	Fixed		12.4386	10.43			
FND 10010100	KE7000000877	19-Apr-18	04-Apr-23	2,805	51,300.00	Fixed		12.3000	10.1200	108.2054	103.1087	103.0777
FND 10010099	KE7000000879	19-Apr-18	06-Apr-23	2,801	45,000.00	Fixed		11.5000	10.8500	108.9027	103.0662	103.0662
FND 10010098	KE7000000879	19-Apr-18	06-Apr-23	2,801	45,000.00	Fixed		11.5000	10.1500	108.9027	103.0662	103.0662
FND 10010097	KE7000000559	29-Mar-18	12-Nov-23	3,149	68,321.44	Fixed		12.2500	10.9200	108.5243	103.0662	103.0662
FND 10010096	KE7000000559	29-Mar-18	12-Nov-23	3,149	68,321.44	Fixed		12.2500	10.1275	108.5243	103.0662	103.0662
FND 10010095	KE7000000											