

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE												January 6, 2020	
Issue No.	ISIN CODE	Issue Date	Maturity Date	Days to Maturity	Outstanding Value in millions	Coupon Rate	Traded Yield (%)	Dirty Price (%)	Clean Price (%)	Previous Price (%)	Value Traded (KSh)		
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS ABOVE KES 50 MILLION												January 6, 2020	
TWO YEAR BONDS													
FXD 120115YV	KE500001932	28-Jan-19	28-Jan-21	385	23,774.63	Fixed	10.7010				161,0283		
FIVE YEAR BONDS													
FXD 120116YV	KE500001942	28-Jun-16	28-Jun-21	168	30,956.05	Fixed	13.1930				102,8645		
FXD 120116YV	KE500001944	30-Nov-15	29-Mar-21	302	30,072.85	Fixed	13.9200				105,8605		
FXD 120116YV	KE500001948	28-Sep-16	18-Aug-21	466	19,544.30	Fixed	14.3140				106,4646		
FXD 120116YV	KE500001952	28-Jul-16	19-Jul-21	560	24,395.30	Fixed	14.6980				107,4712		
FXD 120116YV	KE500001956	28-Sep-16	20-Sep-21	1,111	21,002.06	Fixed	13.1100				105,6003		
FXD 120116YV	KE500001954	28-Aug-17	22-Aug-21	565	12,112.20	Fixed	12.4650				105,0004		
FXD 120116YV	KE500001958	29-Oct-17	17-Oct-21	1,019	13,304.64	Fixed	12.9170				106,2719		
FXD 120116YV	KE500001962	28-Mar-18	28-Mar-23	1,189	20,795.55	Fixed	12.2960				106,8611		
FXD 120116YV	KE500001967	28-Feb-19	19-Feb-24	1,505	20,959.82	Fixed	11.3840				105,1270		
FXD 120116YV	KE500001968	19-Mar-19	8-Mar-24	1,582	20,210.15	Fixed	10.9720				100,5896		
FXD 120116YV	KE500001976	19-Sep-19	9-Sep-24	1,799	28,491.06	Fixed	11.4940				99,3672		
TEN YEAR BONDS													
FXD 120117YV	KE500001929	28-Apr-10	13-Apr-20	38	19,236.15	Fixed	8.7900				99,8130		
FXD 120117YV	KE500001969	13-Nov-10	13-Nov-20	281	19,849.90	Fixed	9.3000				99,5172		
FXD 120117YV	KE500001938	28-Jun-12	13-Jun-22	889	36,272.70	Fixed	12.7040				105,0869		
FXD 120117YV	KE500001937	1-Jun-13	19-Jun-23	1,260	35,748.20	Fixed	12.8710				104,8617		
FXD 120116YV	KE500001890	28-May-15	15-May-24	1,479	35,852.15	Fixed	12.1800				105,2624		
FXD 120116YV	KE500001939	28-Aug-16	17-Aug-26	2,419	18,300.45	Fixed	10.0300				121,7100		
FXD 120116YV	KE500001922	31-Jul-17	19-Jul-27	3,078	27,241.80	Fixed	12.8660				109,1000		
FXD 120116YV	KE500001924	27-Aug-18	14-Aug-28	1,149	40,800.84	Fixed	12.8840				103,8582		
FXD 120116YV	KE500001926	11-Dec-18	4-Sep-28	3,293	25,138.96	Fixed	12.8200				105,7243		
FXD 120116YV	KE500001953	28-Feb-19	12-Feb-29	3,379	32,808.00	Fixed	12.4380				99,8127		
FXD 120116YV	KE500001977	18-Apr-19	2-Apr-29	3,374	51,309.72	Fixed	12.3000				105,0925		
FXD 120116YV	KE500001978	18-Apr-19	8-Apr-29	3,300	43,014.80	Fixed	11.8170				99,6945		
FXD 120116YV	KE500001959	28-Nov-19	12-Nov-29	3,599	38,463.89	Fixed	12.2800				100,8699		
FIFTEEN YEAR BONDS													
FXD 120211YV	KE100001345	28-Mar-07	7-Mar-22	791	3,854.60	Fixed	14.6000				102,3850		
FXD 120211YV	KE100001352	28-Jun-07	8-Jun-22	882	34,846.84	Fixed	13.3000				109,7235		
FXD 120211YV	KE100001360	28-Nov-07	7-Nov-22	1,026	30,888.10	Fixed	13.4000				108,3386		
FXD 120211YV	KE100001348	31-Mar-08	13-Mar-23	1,162	26,863.50	Fixed	12.8000				107,1822		
FXD 120211YV	KE400001348	28-Oct-09	7-Oct-24	1,736	2,450.45	Fixed	12.8000				108,8200		
FXD 120211YV	KE500001350	29-Mar-10	10-Mar-25	1,809	23,300.20	Fixed	13.2000				99,3070		
FXD 120211YV	KE500001358	28-Jul-11	8-Jul-26	2,163	13,513.10	Fixed	9.0000				92,4912		
FXD 120211YV	KE400001367	18-Sep-11	8-Sep-27	2,200	48,206.95	Fixed	11.0000				94,8699		
FXD 120211YV	KE400001370	28-Feb-13	7-Feb-28	2,354	41,138.45	Fixed	11.2000				97,2410		
FXD 120211YV	KE400001380	28-Apr-13	10-Apr-28	3,017	24,001.428	Fixed	12.0000				100,8034		
FXD 120211YV	KE500001378	28-Mar-13	3-Sep-33	3,277	30,891.10	Fixed	12.8000				99,1616		
FXD 120211YV	KE500001382	27-Oct-13	3-Oct-33	3,019	7,854.000	Fixed	12.7500				104,2480		
FXD 120211YV	KE500001349	28-Jun-13	3-Jun-33	3,117	14,719.750	Fixed	12.8370				102,0090		
FXD 120211YV	KE500001394	13-Mar-19	24-Apr-34	3,222	19,310.16	Fixed	12.7340				99,4224		
FXD 120211YV	KE600001328	28-Jun-19	10-Jul-34	3,299	50,579.30	Fixed	12.3400				97,7500		
TWENTY YEAR BONDS													
FXD 120212YV	KE100001343	30-Jun-08	5-Jun-28	3,073	38,146.10	Fixed	13.7500				110,7150		
FXD 120212YV	KE500001375	30-Mar-11	4-Mar-31	4,137	33,369.80	Fixed	10.0000				96,7006		
FXD 120212YV	KE400001345	28-Nov-12	1-Nov-32	4,683	44,981.65	Fixed	12.2000				100,3249		
FXD 120212YV	KE500001346	28-Sep-16	1-Sep-36	5,088	17,785.20	Fixed	14.6000				109,2744		
FXD 120212YV	KE500001352	28-Mar-16	1-Mar-36	5,829	23,063.95	Fixed	13.0000				101,6668		
FXD 120212YV	KE500001355	30-Jun-18	5-Jun-38	6,736	15,820.75	Fixed	13.0000				102,7727		
FXD 120212YV	KE500001364	19-Apr-19	21-Mar-39	7,014	23,698.73	Fixed	12.9130				100,1373		
TWENTY FIVE YEAR BONDS													
FXD 120118YV	KE400001388	28-Jun-10	28-Mar-35	8,021	26,100.90	Fixed	11.2500				91,2611		
FXD 120118YV	KE500001346	28-Jun-18	25-Mar-43	8,540	5,171.81	Fixed	13.4000				103,2196		
THIRTY YEAR BONDS													
FXD 120119YV	KE500001339	28-Feb-11	21-Jan-41	7,688	28,144.70	Fixed	12.0000				94,1774		
INFRASTRUCTURE BONDS													
IFB 120011YV	KE400001396	23-Feb-09	8-Feb-21	309	7,868.37	Fixed	12.0000				104,1666		
IFB 120011YV	KE400001394	7-Sep-09	22-Sep-21	486	10,111.05	Fixed	12.0000				103,8126		
IFB 120111YV	KE500001345	31-Oct-11	18-Sep-23	1,391	10,269.10	Fixed	12.8000				107,3294		
IFB 120111YV	KE300001330	30-Sep-13	15-Sep-25	2,079	27,929.35	Fixed	11.0000				104,2501		
IFB 120111YV	KE500001309	27-Oct-14	12-Oct-26	2,421	35,499.90	Fixed	11.0000				101,8111		
IFB 120111YV	KE500001300	14-Sep-16	5-Sep-26	1,792	25,138.96	Fixed	11.0000				102,4062		
IFB 120111YV	KE400001363	30-Mar-15	15-Mar-27	2,825	51,199.20	Fixed	11.0000				101,7399		
IFB 120111YV	KE500001364	23-Mar-16	13-Mar-28	1,993	35,303.30	Fixed	11.8000				106,2291		
IFB 120111YV	KE500001369	24-Oct-16	6-Oct-31	4,291	49,028.65	Fixed	12.0000				106,2823		
IFB 120111YV	KE500001360	27-Feb-17	17-Feb-29	1,326	14,300.40	Fixed	12.8000				111,6234		
IFB 120111YV	KE500001368	27-Sep-17	18-Sep-24	1,278	41,450.40	Fixed	12.8000				106,9184		
IFB 120111YV	KE500001393	28-Jun-18	10-Jun-33	4,739	41,250.34	Fixed	12.8000				105,1084		
IFB 120111YV	KE500001398	19-Mar-19	24-Oct-39	5,867	40,309.25	Fixed	11.8000				99,8602		
IFB 120111YV	KE500001370	28-Feb-19	22-Feb-44	8,813	16,303.06	Fixed	12.2000				100,8119		
IFB 120111YV	KE500001343	28-Oct-19	8-Oct-35	5,734	68,466.07	Fixed	11.7500	11.8000	101.8921	99.8205	99.3000	228,900.000	
IFB 120111YV	KE500001376	11-Apr-17	8-Apr-20	93	190.00	Fixed	10.0000	104.4760	100.0000	100.0000	170.345		
IFB 120111YV	KE500001371	11-Sep-17	7-Sep-20	245	444.00	Fixed	10.0000	103.2400	100.0000	100.0000	1,083.833		
BONDS SELL/BUY BACK TRANSACTIONS													
FXD 120112YV	KE500001394	19-Apr-19	21-Mar-39	7,014	23,698.73	Fixed	12.8730	12.8730	102.9067	99.3060	104.4760	20,000.000	
FXD 120218YV	KE400001348	28-Oct-09	7-Oct-24	1,736	8,420.45	Fixed	12.8000	11.3091	107.1409	104.2963	108.8200	300,000.000	
FXD 120118YV	KE500001328	28-Jun-19	10-Jul-34	3,299	50,579.30	Fixed	12.3400	12.1109	104.3093	98.8492	97.7500	250,000.000	
FXD 120118YV	KE500001354	23-Mar-18	12-Mar-29	1,923	35,303.30	Fixed	12.8000	10.6070	102.3264	100.0000	100,000.000		
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION													
FXD 120212YV	KE100001393	30-Jun-09	5-Jun-29	2,872	28,146.10	Fixed	10.2500	13.8026	101.2074	99.4751	110,1100	2,000.000	
FXD 120117YV	KE500001366	27-Nov-17	18-Nov-24	1,778	41,450.40	Fixed	12.8000	10.9226	101.2218	106.6795	102,9184	6,000.000	
FXD 120118YV	KE500001393	28-Jun-18	10-Jun-33	4,739	41,250.34	Fixed	12.8000	11.8100	103.8877	105.2689	105,1084	9,100.000	
FXD 120118YV	KE500001343	28-Oct-19	8-Oct-35	5,734	68,466.07	Fixed	11.7500	11.3600	104.9034	102.6369	99.3000	1,000.000	
FXD 120118YV	KE500001343	28-Oct-16	8-Oct-35	5,734	68,466.07	Fixed	11.7500	106.1466	103.8870	99.3000	3,000.000		
CORPORATE BONDS													
CENTUM BOND SENIOR UNSECURED FIXED RATE AND EQUITY LINKED NOTES													
CTNB BD 08.06.2012.1	KE500001105	15-Jun-15	8-Jun-20	154	3,899.22	FIXED	13.0000				105.8021		
CTNB BD 08.06.2012.5	KE5000012874	15-Jun-15	8-Jun-20	154	2,150.77	FIXED	12.0000				100.0000		
CTNB BD 08.06.2012.5V	KE5000012899	15-Jun-15	8-Jun-20	154	2,150.77	FIXED	12.0000				8.0000		
STANBEC MULTICURRENCY MEDIUM TERM NOTE													
SM 18.06.17(1) 0041.12.15	KE4000012438	15-Dec-14	8-Dec-21	702	5,080.00	FIXED	12.9600				102.8317		
SM 18.06.17(1) 0041.12.15	KE4000013923	22-Dec-14	14-Dec-20	343	7,800.00	FIXED	12.7500						