

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE													January 21, 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 (%)	Value Traded (Kshs)	
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS ABOVE KES 50 MILLION													January 21, 2020
TWO YEAR BONDS													
FSD 1201810Y	KE0000009323	28-Jan-19	28-Jan-21	370	23,774.63	Fixed		10.7310				161,0283	
FIVE YEAR BONDS													
FSD 1201915Y	KE0000002542	26-Jun-16	26-Jun-21	153	30,956.05	Fixed		13.1930				102,8645	
FSD 1201915Y	KE0000003034	30-Nov-15	23-Nov-20	207	30,672.85	Fixed		13.9200				105,8605	
FSD 1201915Y	KE0000004448	29-Aug-16	19-Aug-21	454	15,844.20	Fixed		14.3340				106,4648	
FSD 1201915Y	KE0000005107	25-Jul-16	19-Jul-21	545	24,395.30	Fixed		14.8680				107,4712	
FSD 1201915Y	KE0000005616	28-Sep-16	23-Sep-21	1,111	23,002.26	Fixed		15.1320	108.4248	104.1002		733,100,000	
FSD 1201915Y	KE0000007434	28-Aug-17	22-Aug-21	984	12,112.20	Fixed		12.4650				105,0005	
FSD 1201915Y	KE0000007764	23-Oct-17	17-Oct-21	1,009	13,504.64	Fixed		12.9170				105,2719	
FSD 1201915Y	KE0000008218	26-Mar-18	20-Mar-23	1,154	30,795.55	Fixed		12.2960				103,9892	
FSD 1201915Y	KE0000008947	28-Feb-19	19-Feb-24	1,490	20,959.82	Fixed		11.3840				100,4884	
FSD 1201915Y	KE000001008	15-Mar-19	8-Mar-24	1,567	30,210.15	Fixed		10.8720				100,5886	
FSD 1201915Y	KE0000010766	16-Dec-19	8-Nov-24	1,784	28,491.06	Fixed		11.4920				101,3254	
TEN YEAR BONDS													
FSD 1201910Y	KE0000003226	26-Apr-16	13-Apr-21	85	19,236.15	Fixed		8.7960				99,8130	
FSD 1201910Y	KE0000003986	1-March-16	10-Oct-20	872	18,849.90	Fixed		9.3070				99,8172	
FSD 1201910Y	KE0000004258	25-Jun-12	13-Jun-21	874	35,272.70	Fixed		12.7560				104,8887	
FSD 1201910Y	KE0000005027	1-Jun-13	19-Jun-21	1,240	32,248.20	Fixed		12.9710				103,8161	
FSD 1201910Y	KE0000005890	25-Mar-15	15-Mar-24	1,458	35,852.15	Fixed		12.1800				105,2624	
FSD 1201910Y	KE0000006326	28-Aug-16	17-Aug-21	2,409	18,305.45	Fixed		10.0390				121,7100	
FSD 1201910Y	KE0000007327	31-Jul-17	19-Jul-22	3,078	27,841.80	Fixed		10.8660				109,1700	
FSD 1201910Y	KE0000008762	27-Aug-18	14-Aug-23	3,138	40,606.85	Fixed		12.8860				103,8582	
FSD 1201910Y	KE0000009216	11-Dec-18	4-Nov-23	3,240	41,138.86	Fixed		12.8000				105,7245	
FSD 1201910Y	KE0000009553	25-Feb-19	12-Feb-24	3,319	32,808.00	Fixed		12.4380				99,8127	
FSD 1201910Y	KE0000009877	10-Jun-19	2-Jun-24	3,359	51,326.72	Fixed		12.3000				105,0925	
FSD 1201910Y	KE0000004876	19-Aug-19	8-Aug-24	2,485	43,014.80	Fixed		11.8170				99,8464	
FSD 1201910Y	KE0000005659	25-Nov-19	12-Nov-24	3,583	38,463.89	Fixed		12.2800				100,1230	
FIFTEEN YEAR BONDS													
FSD1202015Y	KE1000011345	26-Mar-20	7-Mar-32	776	3,854.60	Fixed		14.5000				102,3850	
FSD1202015Y	KE1000011352	26-Jun-20	8-Jun-32	807	34,846.84	Fixed		13.5000				107,6568	
FSD1202015Y	KE1000011360	26-Jun-20	7-Jun-32	1,021	32,488.10	Fixed		14.2000				104,1910	
FSD1202015Y	KE1000011428	31-Mar-20	13-Mar-31	1,141	35,983.50	Fixed		12.8000				107,1825	
FSD1202015Y	KE0000004348	26-Oct-09	7-Oct-24	1,721	2,450.45	Fixed		12.0000				108,8200	
FSD1202015Y	KE0000005000	26-Mar-10	15-Mar-25	1,875	25,305.25	Fixed		12.0000				99,8078	
FSD1202015Y	KE0000005158	28-Apr-11	8-Nov-25	2,148	13,513.10	Fixed		8.0000				92,8932	
FSD1202015Y	KE0000005747	26-Sep-11	8-Nov-27	2,798	42,304.35	Fixed		11.0000				94,8909	
FSD1202015Y	KE0000007370	26-Feb-13	7-Feb-28	2,839	44,138.45	Fixed		11.2500				97,8410	
FSD1202015Y	KE0000008004	29-Apr-13	10-Nov-28	3,001	24,001.428	Fixed		12.0000				100,8334	
FSD1202015Y	KE0000008130	28-May-16	3-Mar-31	3,277	30,891.470	Fixed		12.8000				99,8116	
FSD1202015Y	KE0000008273	22-Oct-18	5-Oct-33	3,004	7,854.060	Fixed		12.7500				104,4840	
FSD1202015Y	KE0000008940	26-Jun-19	3-Jun-34	3,503	14,773.150	Fixed		12.8570				101,8194	
FSD1202015Y	KE0000010104	13-Mar-19	24-Apr-34	3,207	19,316.16	Fixed		12.7340	104.2805	101.7987		100,8334	
FSD1202015Y	KE0000011128	29-Jun-19	19-Jul-34	3,294	50,578.30	Fixed		12.3400				97,7500	
TWENTY YEAR BOND													
FSD1202020Y	KE1000011493	30-Jun-20	5-Jun-38	3,058	38,146.10	Fixed		13.7500				102,7567	
FSD1202020Y	KE0000010178	30-May-16	4-May-31	4,127	1,360.80	Fixed		10.0000				99,7008	
FSD1202020Y	KE0000009949	26-Nov-12	1-Nov-32	4,668	44,981.65	Fixed		12.0000				100,3449	
FSD1202020Y	KE0000005654	26-Sep-16	1-Nov-30	6,098	12,701.20	Fixed		10.0000				102,7214	
FSD1202020Y	KE0000005825	26-Mar-16	1-Mar-30	6,614	25,063.95	Fixed		13.0000	107.6476	103.2910		102,7496	
FSD1202020Y	KE0000006055	30-Jul-18	5-Jun-38	6,740	15,820.75	Fixed		13.0000				102,7727	
FSD1202020Y	KE0000006984	15-Apr-19	21-Mar-39	6,999	24,688.72	Fixed		12.7701	104.1829	100.9817		101,6093	
FSD1202020Y	KE0000009984	15-Apr-19	21-Mar-39	6,999	23,694.73	Fixed		12.8730				100,2547	
TWENTY FIVE YEAR BOND													
FSD1202525Y	KE4000003099	26-Jun-10	26-May-35	8,808	20,199.50	Fixed		11.2500				91,2611	
FSD1202525Y	KE0000008549	29-Jun-18	25-May-43	8,525	5,171.81	Fixed		13.4000				103,2196	
THIRTY YEAR BOND													
SDR 1203130Y	KE2000000135	28-Feb-11	21-Jan-41	7,671	28,144.70	Fixed		12.0000				84,1774	
INFRASTRUCTURE BONDS													
IFB 1200812Y	KE4000003196	23-Feb-08	8-Feb-21	384	7,868.37	Fixed		12.8000				104,1666	
IFB 1200812Y	KE4000003204	7-Dec-09	22-Nov-21	671	15,111.05	Fixed		12.8000				101,8126	
IFB 1201112Y	KE2000000242	3-Oct-11	18-Sep-23	1,308	10,283.10	Fixed		12.0000				105,8912	
IFB 1201312Y	KE0000004126	30-Sep-13	15-Sep-25	2,066	27,805.36	Fixed		11.8000				104,2601	
IFB 1201412Y	KE0000004190	27-Oct-14	10-Oct-26	2,450	26,480.80	Fixed		11.8000				101,9011	
IFB 120158Y	KE0000004100	16-Dec-15	1-Feb-26	1,777	25,118.55	Fixed		11.0000				101,4092	
IFB 1201512Y	KE0000004160	30-Mar-15	14-Mar-27	2,419	31,182.20	Fixed		11.0000				101,4000	
IFB 120189Y	KE0000004654	28-May-16	14-May-26	1,938	38,303.20	Fixed		10.0000				107,0053	
IFB 1201812Y	KE0000005659	26-Oct-16	8-Oct-26	1,276	40,029.65	Fixed		12.0000				104,2798	
IFB 1201712Y	KE0000005990	27-Feb-17	14-Feb-26	3,319	14,300.40	Fixed		12.0000				111,6234	
IFB 1201712Y	KE0000007388	27-Nov-17	18-Nov-24	1,763	41,462.40	Fixed		12.8000	109.8613	107.2039		107,0783	
IFB 1201815Y	KE0000008003	29-Jun-18	19-Jun-33	4,738	41,250.34	Fixed		12.8000	11.3500	112.9502		106,1007	
IFB 1201820Y	KE0000008109	18-Nov-18	25-Oct-38	8,852	49,393.25	Fixed		11.9500				102,4985	
IFB 1201820Y	KE0000008206	25-Mar-19	24-Feb-44	7,796	15,303.08	Fixed		12.0000				103,8119	
IFB 1201818Y	KE0000008543	26-Oct-18	8-Oct-38	8,739	68,466.07	Fixed		11.7500				101,4326	
IFB 1201818Y	KE0000008768	11-Apr-17	8-Apr-20	78	150.80	Fixed		10.0000	100.8909	100.0000		100,0000	
IFB 1201818Y	KE0000008768	11-Apr-17	8-Apr-20	78	150.80	Fixed		10.0000	100.8909	100.0000		100,0000	
BONDS SELL/BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION													
FSD 1201810Y	KE0000009603	28-Feb-19	12-Feb-21	3,319	32,858.00	Fixed		12.4380	11.8400	106.9792	103.6309	99,8127	1,700,000
FSD 1201915Y	KE0000007076	16-Dec-19	8-Nov-24	1,784	28,491.06	Fixed		11.4920	10.2200	105.9268	101.4354	1,500,000	
FSD 1201915Y	KE0000007076	16-Dec-19	8-Nov-24	1,784	28,491.06	Fixed		11.4920	10.9000	103.2851	101.4354	6,000,000	
FSD 1201915Y	KE0000007076	16-Dec-19	8-Nov-24	1,784	28,491.06	Fixed		11.4920	10.8500	103.5043	102.2677	101,4354	1,100,000
FSD 1201915Y	KE0000004678	19-Aug-19	8-Aug-24	1,485	45,014.80	Fixed		11.8170	105.7284	100.8462	99,8465	5,000,000	
FSD 1201915Y	KE0000006960	27-Feb-17	12-Feb-26	3,319	14,330.40	Fixed		12.8000	10.1200	114.8887	108.8003	111,6234	1,000,000
FSD 1201820Y	KE0000009109	18-Nov-18	25-Oct-38	8,852	49,393.25	Fixed		11.9500	10.8700	109.1269	107.2339	102,4985	6,000,000
FSD 1201820Y	KE0000009109	18-Nov-18	25-Oct-38	8,852	49,393.25	Fixed		11.9500	11.1900	106.9611	104.8600	102,4985	2,000,000
FSD 1201818Y	KE0000008543	26-Oct-18	8-Oct-38	8,739	68,466.07	Fixed		11.7500	10.8800	108.8147	108.0709	101,4526	10,000,000
FSD 1201818Y	KE0000008543	26-Oct-18	8-Oct-38	8,739	68,466.07	Fixed		11.7500	11.5000	106.3663	101.8006	20,000,000	
FSD 1201818Y	KE0000008543	26-Oct-18	8-Oct-38	8,739	68,466.07	Fixed		11.7500	11.3450	106.4719	102.6701	101,4526	2,000,000
FSD 1201818Y	KE0000008543	26-Oct-18	8-Oct-38	8,739	68,466.07	Fixed		11.7500	10.8712	108.8172	108.0712	4,400,000	
FSD 1201818Y	KE0000008543	26-Oct-18	8-Oct-38	8,739	68,466.07	Fixed		11.7500	10.8900	108.8996	108.0588	101,4526	2,200,000
FSD 1201818Y	KE0000008543	26-Oct-18	8-Oct-38	8,739	68,466.07	Fixed		11.7500	11.7600	102.6037	99.8909	101,4526	700,000
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION													
FSD 1201810Y	KE0000009603	28-Feb-19	12-Feb-21	3,319	32,858.00	Fixed		12.4380	11.8400	106.9792	103.6309	99,8127	1,700,000
FSD 1201915Y	KE0000007076	16-Dec-19	8-Nov-24	1,784	28,491.06	Fixed		11.4920	10.2200	105.9268	101.4354	1,500,000	
FSD 1201915Y	KE0000007076	16-Dec-19	8-Nov-24	1,784	28,491.06	Fixed		11.4920	10.9000	103.2851	101.4354	6,000,000	
FSD 1201915Y	KE0000007076	16-Dec-19	8-Nov-24	1,784	28,491.06								