

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE													February 24, 2020	
Issue No.	ISIN CODE	Issue Date	Maturity	Days to Maturity	Outstanding Value in millions	Coupon Rate	Traded Yield (%)	Dirty Price (%)	Clean Price (%)	Previous Price (%)	Value Traded (KSh)	Volume Traded (KSh)		
<b>GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS ABOVE KES 50 MILLION</b>													<b>February 24, 2020</b>	
<b>TWO YEAR BONDS</b>													<b>February 24, 2020</b>	
FKD 1201910Y	KE50000932	28-Jan-19	28-Jan-21	336	23,774.63	Fixed	10.7010				101.0283			
<b>FIVE YEAR BONDS</b>														
FKD 1201915Y	KE50000254	28-Jun-15	28-Jun-20	119	30,956.05	Fixed					102.8665			
FKD 1201915Y	KE50000304	30-Nov-15	29-Nov-20	273	30,073.05	Fixed					105.8929			
FKD 1201915Y	KE50000454	28-Aug-16	19-Aug-21	400	15,544.20	Fixed					106.2793			
FKD 1201915Y	KE500005107	28-Jul-16	19-Jul-21	511	24,395.30	Fixed					107.4712			
FKD 1201915Y	KE50000638	28-Sep-16	25-Sep-21	1,111	23,025.05	Fixed					106.4902			
FKD 1201915Y	KE500007434	28-Aug-17	22-Aug-22	935	29,959.15	Fixed					105.8058			
FKD 1201915Y	KE500007764	28-Oct-17	17-Oct-22	366	20,714.10	Fixed					106.2719			
FKD 1201915Y	KE500008218	28-Mar-18	28-Mar-23	1,120	30,795.55	Fixed					102.2993			
FKD 1201915Y	KE500008547	28-Feb-18	19-Feb-23	1,456	65,092.22	Fixed					101.8966			
FKD 1201915Y	KE500009206	18-Mar-19	8-Mar-24	1,535	30,210.15	Fixed					100.8386			
FKD 1201915Y	KE500009786	18-Dec-19	8-Dec-24	1,750	28,491.08	Fixed					100.3802			
<b>TEN YEAR BONDS</b>														
FKD 1201910Y	KE400003328	20-Apr-10	19-Apr-20	49	13,384.15	Fixed	8.7500				100.1997			
FKD 1201910Y	KE400003988	13-Nov-10	13-Oct-20	298	33,387.00	Fixed	9.8070				98.6464			
FKD 1201910Y	KE200002358	28-Jun-12	13-Jun-22	840	36,273.70	Fixed	12.7050				105.1288			
FKD 1201910Y	KE200003037	1-Jul-13	19-Jun-23	1,211	32,248.20	Fixed	12.2170	10.8500	108.2291	104.1180	100.0000	100.0000		
FKD 1201910Y	KE300008890	25-Mar-15	15-Mar-24	1,421	35,852.15	Fixed	12.1800				105.3624			
FKD 1201910Y	KE500003329	29-Aug-16	17-Aug-26	2,366	18,306.45	Fixed	10.0200				121.7100			
FKD 1201910Y	KE500003927	31-Jul-17	19-Jul-27	3,078	35,174.60	Fixed	12.9660				109.1700			
FKD 1201910Y	KE500006762	27-Aug-18	16-Aug-28	3,094	40,609.85	Fixed	12.8860				103.8542			
FKD 1201910Y	KE500008218	11-Dec-18	4-Dec-28	3,208	40,609.85	Fixed	12.9200				105.2745			
FKD 1201910Y	KE500009563	25-Feb-19	12-Feb-29	3,278	52,067.58	Fixed	12.4380				100.1959			
FKD 1201910Y	KE500008877	18-Apr-19	2-Nov-29	3,325	51,306.72	Fixed	12.9000				103.4992			
FKD 1201910Y	KE500008478	19-Sep-19	8-Sep-29	3,451	45,110.80	Fixed	11.5170				96.4303			
FKD 1201910Y	KE600005659	25-Nov-19	12-Nov-29	3,549	38,463.69	Fixed	12.2800				99.2865			
<b>FIFTEEN YEAR BONDS</b>														
FKD1202151Y	KE100001345	28-Mar-07	7-Mar-22	742	3,654.60	Fixed	14.5000				107.7395			
FKD2007151Y	KE100001352	25-Jun-07	8-Jun-22	833	32,882.80	Fixed	13.5000				107.4596			
FKD2007151Y	KE100001360	28-Nov-07	7-Nov-22	987	32,898.10	Fixed	12.5000				105.1117			
FKD1200815Y	KE100001368	31-Mar-08	31-Mar-23	1,110	28,789.80	Fixed	12.0000				104.6541			
FKD1200815Y	KE400003436	28-Oct-09	7-Oct-24	1,887	31,952.45	Fixed	12.5000				108.8200			
FKD1201015Y	KE200001558	29-Mar-11	8-Mar-26	1,841	26,990.25	Fixed	12.5000				98.9078			
FKD2001915Y	KE200001558	28-Apr-11	8-Nov-26	2,114	13,113.10	Fixed	9.0000				89.9292			
FKD1201915Y	KE400003875	28-Sep-12	8-Sep-27	2,751	48,308.15	Fixed	11.0000				94.8939			
FKD1201915Y	KE400003875	24-Sep-12	6-Sep-27	2,751	48,304.95	Fixed	11.0000				94.9009			
FKD1201915Y	KE400003700	25-Feb-13	7-Feb-28	2,805	42,139.45	Fixed	11.2000				97.6210			
FKD201315Y	KE500003088	29-Apr-13	10-Apr-28	2,869	39,875.00	Fixed	12.0000				98.4300			
FKD1201915Y	KE500003842	28-May-13	8-May-31	3,277	49,254.80	Fixed	12.2500				99.1158			
FKD2001915Y	KE500003875	23-Jun-13	3-Oct-33	4,303	29,054.30	Fixed	12.7000				105.6480			
FKD1201915Y	KE500004030	28-Jun-13	9-Jun-34	5,068	14,719.70	Fixed	12.8570				102.1126			
FKD2001915Y	KE500001104	13-Mar-19	24-Mar-34	5,175	45,098.15	Fixed	12.2460				101.4884			
FKD2001915Y	KE500001348	28-Apr-19	19-Apr-34	5,250	65,978.30	Fixed	12.8400				100.3920			
<b>TWENTY YEAR BONDS</b>														
FKD1200820Y	KE100001493	30-Jun-08	5-Jun-28	3,034	38,145.10	Fixed	13.7500				102.7607			
FKD1201202Y	KE200002178	30-Mar-11	8-May-31	4,984	8,365.80	Fixed	10.0000				86.875			
FKD1201202Y	KE400003688	28-Nov-12	1-Nov-34	4,634	44,589.85	Fixed	12.0000				100.3449			
FKD1201820Y	KE500003654	28-Sep-16	5-Mar-36	4,834	12,761.50	Fixed	14.0000				102.6726			
FKD1201820Y	KE500003826	28-Mar-18	1-Mar-38	6,580	23,281.15	Fixed	13.0000				102.8880			
FKD201820Y	KE500003865	28-Jun-18	5-Jun-38	6,706	15,846.65	Fixed	13.0000				103.4771			
FKD1201920Y	KE500003984	18-Apr-19	21-Mar-39	6,965	23,860.05	Fixed	12.8730				100.1161			
<b>TWENTY FIVE YEAR BONDS</b>														
FKD1201925Y	KE400003389	28-Jun-10	28-May-35	5,572	20,192.50	Fixed	11.2500				91.2811			
FKD1201925Y	KE500003649	25-Jun-18	25-May-43	8,491	5,152.60	Fixed	13.4000				103.2196			
<b>THIRTY YEAR BONDS</b>														
SDR 1201930Y	KE200002135	28-Feb-11	21-Jan-41	7,637	28,144.70	Fixed	12.0000				94.1774			
<b>INFRASTRUCTURE BONDS</b>														
FR 1200812Y	KE400003196	23-Feb-08	8-Feb-21	305	7,868.37	Fixed	12.0000				104.5666			
FR 2200812Y	KE400003204	7-Dec-08	22-Nov-21	637	4,748.16	Fixed	12.0000				101.5126			
FR 1201112Y	KE200002242	3-Oct-11	18-Sep-23	1,302	10,283.10	Fixed	12.0000				106.3582			
FR 1201312Y	KE300001130	28-Nov-13	15-Sep-25	2,030	27,203.48	Fixed	11.0000				102.0651			
FR 1201412Y	KE500001109	27-Oct-14	12-Oct-26	2,452	26,492.09	Fixed	11.0000				101.8200			
FR 1201512Y	KE500004100	18-Dec-15	2-Dec-24	1,743	25,119.55	Fixed	11.0000				102.2414			
FR 1201612Y	KE500003563	30-Mar-16	14-Mar-27	2,076	31,159.80	Fixed	11.0000				102.3232			
FR 1201630Y	KE500004654	23-Mar-16	12-Mar-25	1,904	38,303.20	Fixed	12.5000				108.1078			
FR 1201812Y	KE500003669	28-Oct-16	8-Oct-31	2,442	40,029.65	Fixed	12.0000				105.2343			
FR 1201712Y	KE500003788	27-Nov-17	12-Feb-28	3,276	33,300.40	Fixed	12.0000				111.8224			
FR 120177Y	KE500003788	27-Nov-17	18-Nov-24	1,729	41,449.46	Fixed	12.0000				108.2059			
FR 1201815Y	KE500003809	29-Jun-18	10-Jun-33	4,290	31,188.50	Fixed	12.0000	10.7142	112.2963	111.1348	100.0000	100.0000		
FR 1201815Y	KE500003809	29-Jun-18	10-Jun-33	4,704	41,184.80	Fixed	12.0000	10.8000	111.5191	110.5678	111.8168	213,500.00		
FR 1201820Y	KE500003109	18-Nov-18	25-Oct-38	6,818	36,297.30	Fixed	11.9500				106.1364			
FR 1201920Y	KE500003790	29-Mar-19	27-Feb-44	4,764	45,428.65	Fixed	12.0000	11.5000	110.3894	105.2279	103.1746	87,300.00		
FR 1201918Y	KE500003563	28-Oct-19	8-Oct-35	5,705	71,028.55	Fixed	11.7500	10.8000	110.1817	106.3404	106.4463	100,000.00		
FR 1201918Y	KE500003563	28-Oct-19	8-Oct-35	5,705	71,028.55	Fixed	11.7500	10.7000	110.6863	106.8663	400,000.00	100,000.00		
MAR12017Y	KE500003786	11-Apr-17	8-Apr-20	44	160.00	Fixed	10.0000	10.0000	103.6200	100.0000	206.004			
MAR2017Y	KE500007210	11-Sep-17	7-Sep-20	195	444.00	Fixed	10.0000	10.0000	104.5000	100.0000	100.0000	582.417		
<b>BONDS SELL/BUY BACK TRANSACTIONS</b>														
<b>GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION</b>														
FKD 2201910Y	KE500003877	18-Apr-19	2-Apr-20	3,325	51,326.72	Fixed	12.3000	11.5700	108.5112	104.6170	103.4992	3,300.00		
FKD3200715Y	KE100001360	28-Nov-07	7-Nov-22	987	32,898.10	Fixed	12.5000	10.4200	108.7792	105.1734	105.1117	20,000.00		
FR 1201615Y	KE500003659	28-Oct-16	8-Oct-31	2,452	40,029.65	Fixed	12.0000	10.4100	111.8824	107.7387	105.2483	7,800.00		
FR 1201815Y	KE500003809	29-Jun-18	10-Jun-33	4,704	41,184.80	Fixed	12.0000	11.0148	110.0993	109.1318	111.8168	3,500.00		
FR 1201818Y	KE500003563	28-Oct-19	8-Oct-35	5,705	71,028.55	Fixed	11.7500	10.7632	110.5909	106.2196	106.4463	3,000.00		
FR 1201920Y	KE500003790	29-Mar-19	27-Feb-44	4,764	45,428.65	Fixed	12.0000	11.4128	111.0766	106.8141	103.1746	12,000.00		
SDR 1201918Y	KE200004132	28-Feb-11	21-Jan-41	7,637	28,144.70	Fixed	12.0000	12.0369	99.9442	99.7134	84.1774	50,000.00		
ES 120170Y	KE500003788	27-Nov-17	14-Nov-24	1,729	41,449.46	Fixed	12.0000	8.2000	113.2558	101.1389	108.2059	3,500.00		
<b>CORPORATE BONDS</b>														
<b>CENTUM BOND SENIOR UNSECURED FIXED RATE AND EQUITY LINKED NOTES</b>														
CTNB.BD.08.06.2013	KE500002785	18-Jun-13	8-Jun-20	105	3,899.22	FIXED	13.0000				105.8021			