

 BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE 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 (%) January 2, 2020 ICIS Value Traded (KSh)												
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS ABOVE KES 50 MILLION												
TWO YEAR BONDS												
FND 120116Y		KE5000009323	28-Jan-19	28-Jan-21	389		23.774.63	Fixed	10.7310			161.0283
FIVE YEAR BONDS												
FND 120116Y	(Re-opened)	KE5000009242	26-Jun-16	26-Jun-20	172		30,956.05	Fixed	13.1930			102.8645
FND 120116Y		KE5000009204	30-Nov-15	23-Nov-20	305		30,072.85	Fixed	13.8020			105.8605
FND 120116Y		KE5000009448	25-Apr-16	19-Apr-21	473		15,844.20	Fixed	14.3340			105.1116
FND 120116Y		KE5000009107	25-Jul-16	19-Jul-21	564		24,395.30	Fixed	14.8580			107.4712
FND 120116Y		KE5000009426	26-Sep-16	20-Sep-21	1,111		21,001.26	Fixed	13.1320			105.4033
FND 120117Y		KE5000009434	28-Aug-17	22-Aug-22	963		12,112.20	Fixed	12.4650			105.0094
FND 120117Y		KE5000009764	23-Oct-17	17-Oct-22	1,019		13,504.64	Fixed	12.0170			106.2719
FND 120118Y		KE5000009618	26-Mar-18	20-Mar-23	1,173		30,795.55	Fixed	12.2990			106.8611
FND 120119Y		KE5000009847	28-Feb-19	19-Feb-24	1,509		20,959.82	Fixed	11.3840			105.1270
FND 120119Y		KE5000010095	12-May-19	8-May-24	1,586		30,210.15	Fixed	10.8120			100.8895
FND 120119Y		KE5000010766	16-Dec-19	8-Nov-24	1,903		24,491.06	Fixed	11.4920			99.3672
TEN YEAR BONDS												
FND 1201010Y	(Re-opened)	KE4000009329	26-Apr-10	13-Apr-20	152		19,236.15	Fixed	8.7960			99.8130
FND 1201010Y	(Re-opened)	KE5000009586	1-March-10	15-Oct-20	291		19,849.90	Fixed	9.3070			99.8172
FND 1201010Y	(Re-opened)	KE2000009258	25-Jun-12	13-Jun-22	893		35,272.70	Fixed	12.7560			105.0668
FND 1201010Y	(Re-opened)	KE2000009027	1-Jun-13	19-Jun-23	1,266		29,248.20	Fixed	12.7170			104.9817
FND 1201010Y	(Re-opened)	KE3000009890	25-May-15	15-Apr-24	1,474		35,852.15	Fixed	12.1800			105.2624
FND 1201010Y		KE5000009329	28-Aug-16	17-Aug-26	2,419		18,305.45	Fixed	10.0390			121.1100
FND 1201010Y		KE5000009747	31-Jul-17	19-Jul-27	3,079		27,841.80	Fixed	12.8660			109.1700
FND 1201010Y		KE5000009762	27-Aug-18	14-Aug-28	3,147		40,606.85	Fixed	12.8860			103.8582
FND 1201010Y		KE5000009816	11-Dec-18	4-Nov-28	3,279		26,138.86	Fixed	12.8000			107.7240
FND 1201010Y		KE5000009953	25-Feb-19	12-Feb-29	3,339		32,808.00	Fixed	12.4380			99.8127
FND 1201010Y		KE5000009877	18-Jan-19	2-Feb-29	3,378		51,326.72	Fixed	12.3000			105.0925
FND 1201010Y		KE5000009476	19-Aug-19	8-Aug-29	3,504		43,014.80	Fixed	11.8170			99.8643
FND 1201010Y		KE5000009659	25-Nov-19	12-Nov-29	3,602		36,463.89	Fixed	12.2800	12.1040	102.2519	100.8899
FIFTEEN YEAR BONDS												
FND 1202010Y		KE1000001345	26-Mar-07	7-Mar-22	795		3,854.60	Fixed	14.5000			102.3850
FND 1202010Y		KE1000001352	26-Jun-07	8-Jun-22	886		34,646.84	Fixed	13.5000			109.7235
FND 1202010Y	(Re-opened)	KE1000001360	26-Nov-07	7-Nov-22	1,046		32,898.10	Fixed	14.2000			106.1286
FND 1202010Y		KE1000001428	31-Mar-08	13-Mar-23	1,169		33,983.50	Fixed	12.8000			107.1922
FND 1202010Y		KE4000001348	26-Oct-09	7-Oct-24	1,749		8,450.45	Fixed	12.8000			106.8200
FND 1202010Y		KE5000001428	26-Nov-09	13-Nov-23	1,894		24,300.25	Fixed	12.2500			99.3073
FND 1202010Y	(Re-opened)	KE2000001558	26-Apr-11	8-Nov-26	2,167		13,513.10	Fixed	9.0000			92.8912
FND 1202010Y	(Re-opened)	KE5000001747	26-May-11	8-Nov-27	2,281		42,304.35	Fixed	11.0000			94.8999
FND 1202010Y	(Re-opened)	KE4000001720	26-Feb-13	7-Feb-28	2,359		42,138.45	Fixed	11.2500			97.8410
FND 1202010Y		KE5000002004	26-Apr-13	10-Nov-28	3,021		24,001.428	Fixed	12.0000			100.8834
FND 1202010Y		KE5000002130	26-May-13	9-Mar-33	3,277		30,891.470	Fixed	12.8000			99.8116
FND 1202010Y		KE5000002873	22-Oct-18	3-Oct-33	3,023		7,854.000	Fixed	12.7500			104.2480
FND 1202010Y		KE5000002940	26-Jun-19	3-Apr-34	3,121		14,713.750	Fixed	12.8570			102.0090
FND 1202010Y		KE5000001104	13-Mar-19	24-Apr-34	3,226		19,316.16	Fixed	12.7340			99.4224
FND 1202010Y		KE5000001328	29-Jun-19	19-Jul-34	3,303		50,576.30	Fixed	12.3400			99.5687
TWENTY YEAR BONDS												
FND 1208020Y	(Re-opened)	KE1000001493	30-Jun-08	5-Jun-28	3,077		38,146.10	Fixed	13.7500			110.7150
FND 1201020Y	(Re-opened)	KE2000001716	30-May-10	4-May-31	4,541		3,365.80	Fixed	10.0000			96.7008
FND 1201020Y	(Re-opened)	KE4000001945	26-Nov-12	1-Nov-32	4,687		44,961.65	Fixed	12.0000			100.3249
FND 1201020Y		KE5000001565	26-Sep-16	1-Nov-36	6,087		12,781.20	Fixed	14.8000			102.7142
FND 1201020Y		KE5000002525	26-Mar-18	1-Nov-38	6,633		23,003.95	Fixed	13.0000			101.0668
FND 1201020Y		KE5000003655	30-Jun-18	5-Jun-38	6,739		15,820.75	Fixed	13.0000			102.7727
FND 1201020Y		KE5000003964	19-Apr-19	21-Mar-39	7,219		24,696.73	Fixed	12.8710			100.3323
TWENTY FIVE YEAR BONDS												
FND 1201025Y	(Re-opened)	KE4000002088	26-Jun-16	26-Nov-36	8,026		26,100.95	Fixed	11.2500			91.2611
FND 1201025Y		KE4000002446	26-Jun-18	25-May-43	8,544		5,171.81	Fixed	13.4000			103.1196
THIRTY YEAR BONDS												
FND 1201030Y	(Re-opened)	KE2000002135	28-Feb-11	21-Jan-41	7,899		28,144.70	Fixed	12.0000			94.1774
INFRASTRUCTURE BONDS												
IFB 1200012Y		KE4000001395	23-Feb-09	8-Feb-21	403		7,856.37	Fixed	12.8000			104.1666
IFB 1200012Y		KE4000002024	7-Dec-09	22-Nov-21	690		10,111.05	Fixed	12.0000			103.8126
IFB 1201012Y	(Re-opened)	KE5000002245	13-Oct-11	16-Sep-23	1,390		10,283.10	Fixed	12.0000			107.3294
IFB 1201212Y		KE3000001830	30-Sep-13	15-Sep-25	2,283		27,920.35	Fixed	11.0000			104.2501
IFB 1201112Y		KE4000001109	27-Oct-14	12-Oct-26	2,475		33,480.90	Fixed	11.0000			103.6111
IFB 1201010Y		KE5000001500	14-Sep-15	4-Nov-26	1,798		26,138.85	Fixed	11.0000			101.4092
IFB 1201012Y		KE4000001603	30-Mar-15	15-Mar-27	2,629		51,150.20	Fixed	11.0000			101.2398
IFB 1201020Y		KE5000004654	23-May-16	12-Mar-28	1,987		26,303.30	Fixed	12.0000			106.2200
IFB 1201010Y		KE5000006659	24-Oct-16	6-Oct-31	4,295		40,026.85	Fixed	12.0000			106.2523
IFB 1201012Y		KE5000006950	27-Feb-17	12-Feb-29	3,329		14,330.40	Fixed	12.8000			111.6234
IFB 1201012Y		KE5000007388	27-Sep-17	18-Nov-26	1,759		41,450.40	Fixed	12.8000			106.8184
IFB 1201010Y		KE5000008023	26-Jun-18	10-Jan-31	4,757		41,250.34	Fixed	12.8000			105.0684
IFB 1201020Y		KE5000009109	19-Nov-18	25-Oct-38	8,671		40,303.25	Fixed	11.9500			99.9602
IFB 1201020Y		KE5000009700	26-Mar-19	22-Feb-44	8,817		16,303.06	Fixed	12.2000			100.8119
IFB 1201010Y		KE5000005643	28-Oct-19	8-Oct-38	5,739		68,466.07	Fixed	11.7500			99.3020
IFB 1201010Y		KE5000007096	11-Apr-17	8-Apr-20	97		150.00	Fixed	10.0000	102.3600	100.0000	105.730
IFB 1201010Y		KE5000007210	11-Sep-17	7-Sep-20	245		444.00	Fixed	10.0000	103.1300	100.0000	100.0000
BONDS SELL/BUY BACK TRANSACTIONS												
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION												
FB 120116Y		KE4000001683	30-Mar-16	13-Mar-21	2,829		51,190.20	Fixed	11.0000	9.8000	106.4506	103.3884
FB 120116Y		KE5000001654	23-May-16	12-May-21	1,957		36,303.20	Fixed	12.0000	10.8000	106.7781	105.2298
FB 120116Y		KE5000001654	26-Oct-19	8-Oct-24	5,739		68,466.07	Fixed	11.7500	11.2000	105.8704	103.8417
FB 120116Y		KE5000001654	23-May-16	12-May-21	1,957		36,303.20	Fixed	12.0000	11.7500	102.8018	99.9613
FB 120116Y		KE5000001654	23-May-16	12-May-21	1,957		36,303.20	Fixed	12.0000	11.7451	102.1241	99.9036
CORPORATE BONDS												
CENTURY BOND SENIOR UNSECURED FIXED RATE AND EQUITY LINKED NOTES												
CTNB 80.08.06.2013		KE5000002785	15-Jun-15	8-Jun-20	158		3,899.22	FIXED	13.0000			105.8021
CTNB 80.08.06.2012.5		KE5000002872	15-Jun-15	8-Jun-20	158		2,150.77	FIXED	12.0000			100.0000
CTNB 80.08.06.2012.5		KE5000002869	15-Jun-15	8-Jun-20	158		2,150.77					8.0000
STANBIC MULTICURRENCY MEDIUM TERM NOTE												
STNB 80.02.01.004.12.15		KE4000002436	15-Dec-14	8-Dec-21	706		5,080.00	FIXED	12.9500	11.8500	102.6317	102.6317
SAB FIKR MEDIUM TERM NOTE												
SAB 80.14.12.004.12.15		KE4000001962	22-Dec-14	14-Dec-20	347		7,000.00	FIXED				