

 BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE Issue No ISIN CODES Issue Date Maturity Date Days to Maturity Outstanding Value in millions Coupon Rate Coupon (%) Traded Yield (%) Dirty Price (%) Clean Price (%) Previous Price (%) January 13, 2020 Total Value Traded (Ksh)												
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS ABOVE KES 50 MILLION												
TWO YEAR BONDS												
FXD 10010101	KE000009923	28-Jan-19	25-Jan-21	378	23,774.63	Fixed	19.7039				101.0283	
FIVE YEAR BONDS												
FXD 10010101	KE000002042	28-Jan-19	22-Jun-23	181	30,856.08	Fixed	13.1330				102.8645	
FXD 20010101	KE000003094	30-Nov-19	23-Nov-20	315	30,873.85	Fixed	13.9209				105.8605	
FXD 10010101	KE000003448	25-Apr-19	19-Apr-21	492	19,844.20	Fixed	14.3383				108.4648	
FXD 20010101	KE000003517	25-Apr-19	19-Apr-21	501	24,385.30	Fixed	13.9805				107.4114	
FXD 20010101	KE000004036	05-Sep-19	20-Sep-21	1,111	23,851.08	Fixed	13.1129				105.4053	
FXD 10010101	KE000004704	28-Aug-17	22-Aug-22	352	14,112.20	Fixed	12.4698				103.3058	
FXD 20010101	KE000007754	23-Oct-17	17-Oct-22	1,098	13,904.64	Fixed	12.6179				106.2719	
FXD 10010101	KE000008018	08-Mar-18	20-Mar-23	1,182	30,735.55	Fixed	12.2899				103.2892	
FXD 10010101	KE000009547	25-Feb-19	19-Feb-23	1,498	20,363.60	Fixed	11.3051				100.8994	
FXD 20010101	KE000001096	13-Mar-19	8-Mar-24	1,475	39,210.15	Fixed	10.8720				100.0386	
FXD 20010101	KE000003756	16-Dec-19	9-Dec-24	1,792	28,491.08	Fixed	11.4920				100.8824	
TEN YEAR BONDS												
FXD 10010101	KE000003029	28-Apr-10	13-Apr-20	91	19,394.15	Fixed	8.7906				99.8130	
FXD 20010101	KE000001098	1-Nov-10	19-Oct-20	280	19,849.80	Fixed	8.3675				99.5712	
FXD 10010101	KE000002058	25-Nov-12	13-Jun-22	862	30,273.70	Fixed	12.7000				105.3668	
FXD 10010101	KE000003037	1-Jul-13	19-Jun-23	1,283	39,248.20	Fixed	12.3719				104.9617	
FXD 10010101	KE000003080	28-Mar-14	19-Jun-24	1,493	39,802.19	Fixed	12.3900				105.3824	
FXD 10010101	KE000003029	28-Aug-16	17-Aug-26	2,458	19,105.45	Fixed	15.0390				121.7100	
FXD 10010101	KE000007227	31-Jul-17	19-Aug-27	3,078	27,841.80	Fixed	12.8860				108.1000	
FXD 10010101	KE000007072	27-Aug-18	16-Aug-20	3,138	41,806.81	Fixed	12.6880				103.8862	
FXD 20010101	KE000009216	17-Dec-18	4-Dec-28	3,248	26,158.98	Fixed	12.2500				105.7245	
FXD 10010101	KE000009063	25-Feb-19	19-Feb-29	3,319	23,808.00	Fixed	12.4500				99.8177	
FXD 20010101	KE000009877	18-Apr-19	2-Apr-29	3,387	51,328.72	Fixed	12.2000				105.0925	
FXD 10010101	KE000004076	18-Aug-19	8-Aug-29	3,493	49,211.68	Fixed	11.3175				95.8885	
FXD 40010101	KE000005009	3-Nov-19	12-Nov-29	3,581	30,451.87	Fixed	12.8000				102.6005	
FIFTEEN YEAR BONDS												
FXD 10010101	KE000001345	28-Mar-07	7-Mar-22	784	3,654.60	Fixed	14.5000				102.3601	
FXD 20010101	KE000001352	28-Jun-07	6-Jun-22	875	33,646.84	Fixed	13.5000				100.7235	
FXD 20010101	KE000001360	28-Nov-07	7-Mar-22	1,028	32,858.10	Fixed	12.5000				104.7819	
FXD 20000101	KE000001428	13-Mar-08	15-Mar-24	1,195	34,863.26	Fixed	10.3892				102.3892	
FXD 20000101	KE000004036	28-Oct-09	7-Oct-24	1,729	9,420.45	Fixed	12.5000				108.8200	
FXD 20010101	KE000004050	23-Mar-10	10-Mar-25	1,883	24,138.23	Fixed	12.5000				106.9828	
FXD 20010101	KE000001058	28-Apr-11	8-Dec-23	2,198	13,813.10	Fixed	5.0000				92.4912	
FXD 10010101	KE000004075	15-Sep-11	6-Feb-27	2,793	40,304.39	Fixed	12.5000				94.8959	
FXD 10010101	KE000003700	25-Feb-13	7-Feb-28	2,847	43,138.45	Fixed	11.2500				97.8410	
FXD 20010101	KE000003608	28-Jul-13	10-Aug-28	3,010	24,081.25	Fixed	12.0000				100.8434	
FXD 10010101	KE000003632	28-Mar-15	8-Mar-25	3,277	30,881.47	Fixed	12.6000				98.1136	
FXD 20010101	KE000003879	22-Oct-15	3-Oct-31	3,512	7,856.00	Fixed	12.7500				104.0480	
FXD 10010101	KE000003930	28-Jun-16	9-Jun-34	5,110	14,179.19	Fixed	12.6000				102.0090	
FXD 20010101	KE000001104	13-May-18	28-Apr-34	5,215	19,816.16	Fixed	12.7289				99.4224	
FXD 20010101	KE000001128	29-Jul-19	10-Jul-34	5,302	16,575.30	Fixed	12.3400				97.7590	
TWENTY YEAR BOND												
FXD 10000001	KE000001493	30-Jun-08	6-Jun-28	3,086	38,145.10	Fixed	13.7500				115.7130	
FXD 10010001	KE000002119	30-Mar-11	8-Mar-31	4,139	3,365.80	Fixed	10.0000				8.7284	
FXD 10010001	KE000003349	28-Nov-12	1-Nov-32	4,678	44,281.85	Fixed	12.0000				100.2429	
FXD 10010001	KE000003463	05-Sep-15	1-Sep-35	6,078	12,761.20	Fixed	12.5000				106.2748	
FXD 10010001	KE000003825	28-Mar-18	1-Mar-38	8,822	23,063.85	Fixed	13.2000	12.8000	108.8109	102.7484	101.0688	450,000,000
FXD 20010001	KE000003565	30-Jul-18	6-Jul-38	9,448	18,820.75	Fixed	12.5000				102.7732	
FXD 20010001	KE000003984	15-Apr-19	21-Mar-39	7,007	23,694.73	Fixed	12.8730	12.8000	103.6863	100.4661	100.4721	300,000,000
TWENTY FIVE YEAR BOND												
FXD 10010001	KE000003089	28-Jun-10	28-May-35	5,614	20,192.50	Fixed	11.2500				91.2611	
FXD 10010001	KE000003849	25-Jan-18	25-May-43	8,533	5,171.81	Fixed	13.4000				103.2196	
THIRTY YEAR BOND												
FXD 10010001	KE000002135	28-Feb-11	21-Jan-41	7,679	28,164.70	Fixed	12.0000				84.1724	
INFRASTRUCTURE BONDS												
FB 10000101	KE000001196	23-Feb-09	8-Feb-21	392	7,868.37	Fixed	12.5000				104.1666	
FB 20000101	KE000003024	7-Dec-09	20-Sep-21	879	10,111.00	Fixed	12.0000				101.6126	
FB 10010101	KE000002242	3-Oct-11	18-Sep-23	1,344	10,893.10	Fixed	12.0000				107.8284	
FB 10010101	KE000003019	10-Mar-12	19-Sep-28	2,872	27,263.20	Fixed	12.5000				106.2921	
FB 10010101	KE000001109	27-Oct-14	17-Oct-28	2,604	30,450.90	Fixed	11.0000				101.2611	
FB 10010101	KE000004100	14-Dec-15	2-Dec-24	1,785	20,118.50	Fixed	11.0000				101.0092	
FB 10010101	KE000001063	30-Mar-15	15-Mar-27	2,618	51,192.20	Fixed	11.0000	10.9750	104.6353	101.0307	101.0307	114,600,000
FB 10010101	KE000001063	30-Mar-15	15-Mar-27	2,618	51,192.20	Fixed	11.0000	10.4500	104.6885	101.0309	101.0309	200,000,000
FB 10010101	KE000004054	23-Mar-15	12-Mar-27	1,945	30,303.20	Fixed	12.0000				101.2211	
FB 10010101	KE000003889	24-Oct-16	8-Oct-31	4,284	40,029.85	Fixed	12.0000				108.2923	
FB 10010101	KE000003880	27-Feb-17	19-Feb-28	3,148	14,329.40	Fixed	12.0000				110.8234	
FB 10010101	KE000003788	27-Nov-17	18-Nov-24	1,771	41,462.40	Fixed	12.0000	11.7000	102.7741	100.2885	100.7814	100,000,000
FB 10010101	KE000003788	27-Nov-17	18-Nov-24	1,771	41,462.40	Fixed	12.0000	11.8000	104.1081	101.6226	100.7814	100,000,000
FB 10010101	KE000003855	28-Nov-18	10-Jan-35	4,746	41,250.44	Fixed	11.5000	11.5000	111.0925	100.7275	100.7275	340,000,000
FB 10010001	KE000002109	19-Nov-18	25-Oct-38	5,880	40,383.28	Fixed	11.9000				101.2211	
FB 10010001	KE000003030	26-Mar-19	22-Feb-44	8,898	16,303.08	Fixed	12.2000				102.8118	
FB 10010101	KE000005543	8-Oct-19	8-Oct-35	5,747	68,466.07	Fixed	11.7000	11.7000	100.2885	99.8595	99.8595	314,000,000
FB 10010101	KE000005543	8-Oct-19	8-Oct-35	5,747	68,466.07	Fixed	11.7000	11.3000	104.1081	101.6226	99.8595	100,000,000
FB 10010101	KE000005543	8-Oct-19	8-Oct-35	5,747	68,466.07	Fixed	11.7000	11.7000	102.4447	99.8595	99.8595	300,000,000
FB 10010101	KE000005543	8-Oct-19	8-Oct-35	5,747	68,466.07	Fixed	11.7000	11.7250	102.6092	100.1236	99.8595	200,000,000
MAH 000101	KE000003036	11-Apr-20	31-Apr-20	36	190.00	Fixed	10.0000	10.0000	102.4700	100.0000	100.0000	108,097
MAH 000101	KE000003036	11-Apr-20	31-Apr-20	36	190.00	Fixed	10.0000	10.0000	103.4000	100.0000	100.0000	1,150,034
BONDS SELL/BUY BACK TRANSACTIONS												
FXD 10000101	KE000001345	28-Mar-07	7-Mar-22	784	3,654.60	Fixed	14.5000	11.0168	111.4696	108.4736	102.3601	1,800,000
FXD 10010101	KE000003080	25-Apr-19	19-Apr-21	1,493	39,802.19	Fixed	12.1850	11.7424	107.2201	101.3643	105.3624	22,000,000
FXD 10010101	KE000003448	25-Apr-19	19-Apr-21	492	19,844.20	Fixed	14.3340	10.8816	107.4662	105.3644	106.4648	7,000,000
FXD 10010101	KE000007227	31-Jul-17	19-Aug-27	3,078	27,841.80	Fixed	12.6650	12.1580	109.8506	103.8860	105.7000	4,000,000
FXD 20010101	KE000003094	30-Nov-19	23-Nov-20	315	30,873.85	Fixed	13.9200	10.2771	104.7843	102.7450	105.8605	8,000,000
FXD 20010101	KE000007754	23-Oct-17	17-Oct-22	1,098	13,904.64	Fixed	12.6170	11.2132	106.8701	102.6956	106.2719	6,800,000
FXD 20010101	KE000008005	30-Jul-18	5-Jul-38	6,748	19,820.75	Fixed	13.2000	14.1800	99.6488	93.9599	102.7727	50,000
FXD 20010101	KE000004036	28-Sep-19	20-Sep-21	1,111	23,851.08	Fixed	13.1120	10.8003	107.4448	103.4101	105.4053	4,000,000
FB 10010101	KE000004100	14-Dec-15	2-Dec-24									