

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE													January 17, 2020
Issue No.	ISIN CODE	Issue Date	Maturity Date	Outstanding Value in millions	Coupon Rate	Coupon (%)	Traded Yield (%)	Dirty Price (%)	Clean Price (%)	Previous Price (%)	Value Traded (KSh)		
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS ABOVE KES 50 MILLION													
TWO YEAR BONDS													
FSD 1/2019/19Y	KE5000009323	28-Jan-19	28-Jan-21	374	23.774.63	Fixed	10.7010			101.0283			
FIVE YEAR BONDS													
FSD 1/2019/5Y	KE5000002542	29-Jun-15	29-Jun-20	157	30.956.05	Fixed	13.1930			102.9865			
FSD 2/2019/5Y	KE5000003094	30-Nov-15	30-Nov-20	311	30.073.85	Fixed	13.8000			102.8605			
FSD 1/2019/5Y	KE5000004544	25-Apr-16	19-Apr-21	458	15.544.20	Fixed	14.3340			106.4640			
FSD 2/2019/5Y	KE5000005107	25-Jul-16	19-Jul-21	549	24.395.30	Fixed	14.0600			107.4712			
FSD 3/2019/5Y	KE5000004636	25-Sep-16	25-Sep-21	1,111	21.051.05	Fixed	13.1120			104.2160			
FSD 1/2017/5Y	KE5000007434	28-Aug-17	22-Aug-21	385	12.112.20	Fixed	12.4650			105.9050			
FSD 2/2017/5Y	KE5000007764	23-Oct-17	17-Oct-21	1,004	13.924.64	Fixed	12.2170			106.2719			
FSD 1/2019/5Y	KE5000008218	28-Mar-18	20-Mar-23	1,158	30.795.55	Fixed	12.2990			103.9892			
FSD 1/2019/5Y	KE5000008947	25-Feb-19	19-Feb-24	1,494	20.993.82	Fixed	11.3040			100.4694			
FSD 2/2019/5Y	KE5000010095	15-Mar-19	8-Mar-24	1,571	30.210.15	Fixed	10.8720			100.5386			
FSD 3/2019/5Y	KE5000009786	16-Dec-19	8-Nov-24	1,798	26.497.06	Fixed	11.4900			101.4354			
TEN YEAR BONDS													
FSD 1/2010/10Y	KE4000003328	20-Apr-10	19-Apr-20	87	13.384.15	Fixed	8.7500			99.8130			
FSD 2/2010/10Y	KE1000001988	18-Mar-10	18-Oct-20	278	18.846.80	Fixed	9.3070			99.5122			
FSD 1/2012/10Y	KE2000002358	25-Jun-12	13-Jun-22	878	35.273.70	Fixed	12.7550			104.8887			
FSD 1/2013/10Y	KE2000003607	1-Jul-13	19-Jun-23	1,240	32.348.20	Fixed	12.2710			103.1651			
FSD 1/2014/10Y	KE3000004890	25-Mar-15	15-Apr-24	1,459	35.852.15	Fixed	12.1800			105.3624			
FSD 1/2015/10Y	KE3000004829	29-Aug-16	17-Aug-26	2,454	18.306.45	Fixed	10.0200			121.7105			
FSD 1/2017/10Y	KE3000003927	11-Jul-17	19-Jul-27	3,078	27.541.80	Fixed	12.8660			109.1700			
FSD 1/2018/10Y	KE5000008762	27-Aug-18	16-Aug-28	3,132	40.609.85	Fixed	12.8860			103.8582			
FSD 2/2018/10Y	KE5000008516	11-Dec-18	8-Nov-28	3,748	26.158.36	Fixed	12.3200			105.2741			
FSD 1/2019/10Y	KE5000009653	25-Feb-19	12-Feb-29	3,314	32.808.00	Fixed	12.4380			99.8127			
FSD 2/2019/10Y	KE5000008877	16-Nov-19	2-Feb-29	3,363	51.326.72	Fixed	12.3000			100.0625			
FSD 3/2019/10Y	KE5000008475	19-Aug-19	8-Aug-29	3,489	45.014.80	Fixed	11.5170			95.8485			
FSD 4/2019/10Y	KE6000005659	25-Nov-19	12-Nov-29	3,587	36.463.89	Fixed	12.2800			100.5605			
FIFTEEN YEAR BONDS													
FSD1/2007/15Y	KE1000001345	26-Mar-07	7-Mar-27	790	3.654.60	Fixed	14.5000			102.3850			
FSD2/2007/15Y	KE1000001352	25-Jun-07	8-Jun-27	871	33.846.84	Fixed	13.5000			107.0596			
FSD3/2007/15Y	KE1000001360	26-Nov-07	7-Nov-27	1,025	32.898.10	Fixed	12.3000			104.3519			
FSD1/2008/15Y	KE1000001448	31-Mar-08	13-Mar-28	1,151	35.863.80	Fixed	12.9000			107.3862			
FSD1/2008/15Y	KE5000003436	26-Oct-09	7-Oct-24	1,725	2.420.45	Fixed	12.0000			108.8200			
FSD2/2010/15Y	KE2000001548	26-Apr-11	15-Apr-25	1,473	25.336.25	Fixed	12.2500			98.9073			
FSD2/2010/15Y	KE2000001558	26-Apr-11	8-Nov-25	2,152	13.513.10	Fixed	9.0000			92.4912			
FSD1/2012/15Y	KE5000008516	25-Sep-16	15-Apr-26	2,789	42.304.35	Fixed	11.0000			94.9093			
FSD1/2013/15Y	KE4000003790	25-Feb-13	7-Feb-28	2,843	42.138.45	Fixed	11.2500			97.0410			
FSD2/2013/15Y	KE4000003808	29-Apr-13	10-Nov-28	3,008	24.001.225	Fixed	12.0000			100.8334			
FSD1/2015/15Y	KE5000008432	28-Mar-16	8-Mar-31	3,277	30.891.470	Fixed	12.6000			99.8116			
FSD2/2015/15Y	KE5000008873	22-Oct-16	13-Oct-31	3,058	7.854.060	Fixed	12.7500			104.2480			
FSD1/2017/15Y	KE5000008430	25-Jun-18	3-Oct-31	4,308	14.773.190	Fixed	12.8570			101.8194			
FSD2/2017/15Y	KE5000008104	13-Mar-19	24-Apr-31	5,211	19.316.16	Fixed	12.7340	12.6000	103.1773	100.8334	99.4224	300.000.000	
FSD2/2019/15Y	KE6000001328	29-Jun-19	10-Jul-31	5,298	50.979.30	Fixed	12.3400			97.7500			
TWENTY YEAR BONDS													
FSD1/2008/20Y	KE1000001493	30-Jun-08	5-Jun-28	3,952	36.145.10	Fixed	13.7500			103.1088			
FSD1/2010/20Y	KE2000001278	30-Mar-10	14-Mar-31	4,128	3.365.80	Fixed	10.0000			96.7038			
FSD2/2010/20Y	KE2000001945	26-Nov-12	1-Nov-32	4,672	44.981.65	Fixed	12.0000			100.3249			
FSD1/2016/20Y	KE5000008526	25-Sep-16	5-Nov-36	4,672	12.701.20	Fixed	14.0000			109.2749			
FSD2/2016/20Y	KE5000008325	26-Mar-18	1-Mar-38	6,618	25.063.95	Fixed	13.0000			102.7486			
FSD2/2016/20Y	KE5000008655	30-Jul-18	5-Jul-38	6,744	15.820.75	Fixed	13.0000			102.7727			
FSD2/2016/20Y	KE5000008964	16-Apr-19	21-Mar-39	7,025	25.688.12	Fixed	12.8730	12.6000	105.2708	101.9111	100.000.000		
TWENTY FIVE YEAR BONDS													
FSD1/2010/25Y	KE4000002089	26-Jun-10	26-Mar-35	5,819	25.192.92	Fixed	11.2500			91.8111			
FSD1/2018/25Y	KE5000008649	25-Jun-18	25-Mar-43	8,829	5.177.81	Fixed	13.4000			103.5196			
THIRTY YEAR BONDS													
BNB 1/2011/30Y	KE2000002138	28-Feb-11	21-Jun-41	7,673	28.144.70	Fixed	12.0000			94.1774			
INFRASTRUCTURE BONDS													
IFB 1/2008/12Y	KE4000003196	23-Feb-09	8-Feb-21	385	7.868.37	Fixed	12.0000			104.1666			
IFB 2/2008/12Y	KE5000003024	7-Dec-09	22-Nov-21	678	10.111.05	Fixed	12.0000			101.8126			
IFB 1/2011/12Y	KE5000002461	1-Oct-11	18-Sep-23	1,340	10.288.10	Fixed	12.0000			106.0388			
IFB 1/2013/12Y	KE5000004030	30-Sep-13	15-Sep-25	2,268	27.925.35	Fixed	11.0000			104.4501			
IFB 1/2014/12Y	KE5000001108	27-Oct-14	1-Oct-26	2,460	35.490.90	Fixed	11.0000			101.8111			
IFB 1/2015/12Y	KE5000004100	14-Sep-15	2-Nov-26	1,781	15.138.55	Fixed	11.0000			101.4092			
IFB 1/2016/12Y	KE4000003683	30-Mar-16	15-Mar-27	2,614	51.159.20	Fixed	11.0000	10.4000	105.1475	101.6000	100.000.000		
IFB 1/2016/12Y	KE5000004654	23-Mar-16	13-Mar-26	1,942	16.303.20	Fixed	12.0000			106.0104			
IFB 1/2016/12Y	KE5000006659	24-Oct-16	8-Oct-31	4,280	40.029.65	Fixed	12.0000			104.2798			
IFB 1/2017/12Y	KE5000006985	27-Feb-17	12-Feb-26	3,314	14.330.40	Fixed	12.0000			111.6234			
IFB 1/2017/12Y	KE5000007988	27-Nov-17	18-Nov-26	1,787	47.450.40	Fixed	12.0000			107.2783			
IFB 1/2018/12Y	KE5000008029	28-Jan-18	10-Jan-31	4,742	41.250.34	Fixed	12.0000			105.7370			
IFB 1/2018/12Y	KE5000008109	18-Mar-18	25-Oct-30	8,898	40.309.25	Fixed	11.9500			102.0885			
IFB 1/2019/12Y	KE5000007670	26-Mar-19	22-Feb-44	8,802	16.303.96	Fixed	12.0000			100.9119			
IFB 1/2019/12Y	KE5000005543	28-Oct-19	8-Oct-35	5,743	68.466.07	Fixed	11.7500	11.6000	103.8623	100.9508	100.9515	200.000.000	
IFB 1/2019/12Y	KE5000005543	28-Oct-19	8-Oct-35	5,743	68.466.07	Fixed	11.7500	11.5000	104.3302	101.8007	100.9515	100.000.000	
IFB 1/2019/12Y	KE5000005543	28-Oct-19	8-Oct-35	5,743	68.466.07	Fixed	11.7500	11.9500	101.5630	98.9883	100.9515	100.000.000	
IFB 1/2019/12Y	KE5000005543	11-Aug-17	8-Apr-20	82	150.00	Fixed	10.0000	102.7900	100.0000	100.0000	33.395		
MAN/2017/3	KE5000007915	11-Sep-17	7-Sep-20	734	444.00	Fixed	10.0000	10.0000	103.5400	100.0000	100.0000	313.858	
BONDS SELL/BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION													
FSD 1/2010/10Y	KE4000002592	29-Mar-10	19-Mar-20	1,878	22.336.25	Fixed	10.2500	10.2000	102.3000	98.8384	98.8678	2,000.000	
FSD 3/2019/5Y	KE5000009786	16-Dec-19	8-Nov-24	1,798	26.491.06	Fixed	11.4900	10.2700	105.8130	105.8907	1,000.000		
FSD 3/2019/5Y	KE5000009786	16-Dec-19	8-Nov-24	1,798	26.491.06	Fixed	11.4900	10.3500	105.3019	104.2916	101.4354	6,000.000	
FSD 3/2019/5Y	KE5000009786	16-Dec-19	8-Nov-24	1,798	26.491.06	Fixed	11.4900	10.3400	105.3407	104.3304	101.4354	33,000.000	
FSD 3/2019/10Y	KE5000004678	19-Aug-19	8-Aug-29	3,489	45.014.80	Fixed	11.5170	11.3000	105.5422	100.7645	95.8485	8,800.000	
FSD 3/2019/10Y	KE5000004678	19-Aug-19	8-Aug-29	3,489	45.014.80	Fixed	11.5170	11.4300	105.2598	100.4781	95.8485	1,000.000	
IFB 1/2019/12Y	KE5000004100	14-Sep-15	2-Nov-26	1,781	15.138.55	Fixed	11.0000	8.8700	105.0118	104.8332	101.4092	7,000.000	
IFB 1/2019/12Y	KE5000004654	23-Mar-16	13-Mar-26	1,942	16.303.20	Fixed	12.0000	10.8900	106.9527	104.8903	106.0104	2,000.000	
IFB 1/2019/12Y	KE5000008109	18-Mar-18	25-Oct-30	8,898	40.309.25	Fixed	11.9500	11					