

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE													January 20, 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 (Ksh)		
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS ABOVE KES 50 MILLION													January 20, 2020	
TWO YEAR BONDS														
FND 120101SV		KE0000019323	28-Jan-19	28-Jan-21	371		23.774.63	Fixed	10.7310				161.0283	
FIVE YEAR BONDS														
FND 120101SV	(Re-opened)	KE0000019242	26-Jun-16	26-Jun-20	154		30.956.05	Fixed	13.1930				102.8645	
FND 120101SV		KE0000019204	30-Nov-16	23-Nov-20	208		30.672.85	Fixed	13.8020				103.8605	
FND 120101SV		KE0000019448	29-Apr-16	18-Apr-21	456		13.644.20	Fixed	14.3345				106.4648	
FND 120101SV		KE0000019107	26-Jul-17	19-Jul-21	546		24.395.30	Fixed	14.8660				107.4712	
FND 120101SV		KE0000019416	26-Sep-16	23-Sep-21	1,111		21.001.26	Fixed	13.1130				104.1101	
FND 120101SV		KE0000019434	28-Aug-17	22-Aug-21	985		12.112.20	Fixed	12.4650				105.0005	
FND 120101SV		KE0000019764	23-Oct-17	17-Oct-21	1,001		13.504.64	Fixed	12.8170				106.2719	
FND 120101SV		KE0000019818	26-Mar-18	20-Mar-23	1,135		30.795.55	Fixed	12.2960				103.3892	
FND 120101SV		KE0000019847	28-Feb-19	18-Feb-24	1,491		20.950.82	Fixed	11.3840				100.4884	
FND 120101SV		KE0000011095	15-Mar-19	8-Mar-24	1,586		30.210.15	Fixed	10.8720				100.5386	
FND 120101SV		KE0000019766	16-Dec-19	8-Nov-24	1,795		28.491.06	Fixed	11.4920				101.3254	
TEN YEAR BONDS														
FND 120101SV	(Re-opened)	KE0000019326	26-Apr-16	13-Apr-20	84		19.236.15	Fixed	8.7560				99.8135	
FND 120101SV	(Re-opened)	KE0000019366	4-Mar-16	10-Oct-20	273		18.849.90	Fixed	9.3070				99.5172	
FND 120101SV	(Re-opened)	KE0000019358	25-Jun-12	13-Jun-22	875		35.272.70	Fixed	12.7560				104.8887	
FND 120101SV	(Re-opened)	KE0000019027	1-Jun-13	19-Jun-23	1,246		29.248.20	Fixed	12.5710				103.8161	
FND 120101SV	(Re-opened)	KE0000018890	25-Mar-15	15-Mar-24	1,458		35.852.15	Fixed	12.1800				105.2624	
FND 120101SV		KE0000019329	28-Aug-16	17-Aug-21	2,451		18.205.45	Fixed	10.0390				121.7105	
FND 120101SV		KE0000019327	31-Jul-17	19-Jul-21	3,078		27.841.80	Fixed	10.8860				109.1700	
FND 120101SV		KE0000019762	27-Aug-18	14-Aug-23	3,129		40.606.85	Fixed	12.8884				103.8582	
FND 120101SV		KE0000019816	11-Dec-18	4-Nov-23	3,241		26.138.86	Fixed	12.8030				105.7245	
FND 120101SV		KE0000019953	25-Feb-19	12-Feb-24	3,311		32.808.00	Fixed	12.4380				99.8127	
FND 120101SV		KE0000019877	10-Nov-19	2-Nov-24	3,360		31.326.72	Fixed	12.3020				105.0925	
FND 120101SV		KE0000019476	18-Aug-19	8-Nov-24	3,486		43.014.80	Fixed	11.8170				99.8465	
FND 120101SV		KE0000019659	25-Nov-19	12-Nov-24	3,584		36.463.89	Fixed	12.2800	12.2000	102.3021	100.4129	200.0000	
FIFTEEN YEAR BONDS														
FND120201SV		KE1000011345	26-Mar-07	7-Mar-22	777		3.854.60	Fixed	14.5000				102.3850	
FND120201SV		KE1000011352	25-Jun-07	8-Jun-22	888		34.846.84	Fixed	13.5000				107.6568	
FND120201SV	(Re-opened)	KE0000011360	26-Nov-07	7-Nov-22	1,024		32.888.10	Fixed	14.2000				104.1918	
FND120201SV		KE0000013436	26-Oct-09	7-Oct-24	1,722		2.450.45	Fixed	12.8000				108.8200	
FND120201SV		KE0000013505	26-Mar-10	15-Mar-25	1,878		25.305.25	Fixed	12.2500				98.3073	
FND120201SV	(Re-opened)	KE0000011558	26-Apr-11	8-Nov-25	2,149		13.513.10	Fixed	9.0000				92.8192	
FND120201SV		KE0000019327	31-Jul-17	19-Jul-21	2,788		42.204.35	Fixed	11.0000				96.8959	
FND120201SV		KE0000019760	28-Feb-13	7-Feb-28	2,840		44.138.45	Fixed	11.2500				97.8410	
FND120201SV		KE0000019808	29-Apr-13	10-Nov-28	3,003		24.001.428	Fixed	12.0000				100.8334	
FND120201SV		KE0000019810	28-Mar-16	3-Mar-31	3,277		30.851.470	Fixed	12.8000				99.8116	
FND120201SV		KE0000019873	22-Oct-18	13-Oct-33	3,505		7.854.000	Fixed	12.7500				104.2480	
FND120201SV		KE0000019840	26-Jun-19	3-Apr-34	3,535		14.713.190	Fixed	12.8570				101.8184	
FND120201SV		KE0000011104	13-Mar-19	24-Apr-34	3,528		19.316.16	Fixed	12.7340				100.8334	
FND120201SV		KE0000011328	29-Jun-19	19-Jul-34	3,585		35.878.30	Fixed	12.3400				97.7505	
TWENTY YEAR BONDS														
FND120202SV	(Re-opened)	KE1000011493	30-Jun-08	5-Jun-28	3,559		38.146.10	Fixed	13.7500	12.8000	107.0881	102.7207	500.0000	
FND120202SV	(Re-opened)	KE0000019176	30-May-11	5-May-31	4,123		3.365.80	Fixed	10.0000				98.1038	
FND120202SV	(Re-opened)	KE0000019945	26-Nov-12	1-Nov-32	4,669		44.981.65	Fixed	12.0000				100.3249	
FND120202SV		KE0000019564	26-Sep-16	15-Sep-31	6,098		12.735.20	Fixed	14.0000				102.7496	
FND120202SV		KE0000019832	26-Mar-18	1-Mar-38	6,615		23.903.95	Fixed	13.0000				102.7227	
FND120202SV		KE0000019855	30-Jul-18	5-Jun-38	6,741		15.820.75	Fixed	13.0000	12.6145	105.2711	101.8063	100.0000	
FND120202SV		KE0000019984	15-Apr-19	21-Mar-39	7,000		24.694.73	Fixed	12.8730	12.8300	103.7285	100.2547	500.0000	
THIRTY YEAR BONDS														
FND120302SV	(Re-opened)	KE0000019309	26-Jun-10	26-May-35	5,807		20.159.50	Fixed	11.2500				91.2611	
FND120302SV	(Re-opened)	KE0000018549	25-Jun-18	25-May-43	8,526		3.171.81	Fixed	13.4000				103.1196	
INFRASTRUCTURE BONDS														
IB1 120101SV	(Re-opened)	KE0000010135	28-Feb-11	21-Jan-41	7,672		28.144.70	Fixed	12.0000				84.1774	
INFRASTRUCTURE BONDS														
IB1 120201SV		KE0000010196	23-Feb-08	8-Feb-21	365		7.866.37	Fixed	12.8000				104.1666	
IB1 120201SV		KE0000010204	7-Dec-09	22-Nov-21	672		15.111.05	Fixed	12.0000				101.8126	
IB1 120112SV		KE0000010242	3-Oct-11	18-Sep-23	1,337		10.283.10	Fixed	12.0000	10.0000	109.8143	105.9012	50.0000	
IB1 120112SV		KE0000010136	30-Sep-13	15-Sep-25	1,395		27.205.26	Fixed	11.0000				104.2501	
IB1 120112SV		KE0000011095	23-Oct-14	10-Oct-26	2,457		26.480.80	Fixed	11.0000				101.8011	
IB1 120112SV		KE0000010100	14-Dec-15	2-Dec-24	1,778		25.118.55	Fixed	11.0000				101.8092	
IB1 120112SV		KE0000011653	30-Mar-16	15-Mar-27	2,611		51.192.20	Fixed	11.0000				101.8200	
IB1 120112SV		KE0000019554	28-May-16	12-May-27	1,839		38.303.20	Fixed	12.0000	10.0770	109.6886	107.8063	74.0000	
IB1 120112SV		KE0000019659	24-Oct-16	8-Oct-27	1,277		40.029.85	Fixed	12.0000				104.2798	
IB1 120112SV		KE0000019690	27-Feb-17	14-Feb-28	3,311		14.300.40	Fixed	12.0000				111.6234	
IB1 120112SV		KE0000019788	27-Nov-17	18-Nov-24	1,784		41.452.40	Fixed	12.8000				107.2783	
IB1 120112SV		KE0000019809	26-Jun-18	15-Jun-33	4,738		21.250.34	Fixed	11.4500	114.500	112.3893	106.7037	105.1270	200.0000
IB1 120112SV		KE0000019109	18-Nov-18	25-Oct-38	8,853		40.393.25	Fixed	11.9500				102.4985	
IB1 120112SV		KE0000019206	25-Mar-19	22-Feb-44	8,796		16.303.08	Fixed	12.8000				100.8119	
IB1 120112SV		KE0000019543	28-Oct-19	8-Oct-34	5,749		68.466.07	Fixed	11.7500	11.8200	104.1861	101.4926	100.0000	
IB1 120112SV		KE0000019543	28-Oct-19	8-Oct-34	5,749		68.466.07	Fixed	11.7500	11.8000	104.3322	101.8207	100.0000	
IB1 120112SV		KE0000019543	28-Oct-19	8-Oct-34	5,749		68.466.07	Fixed	11.7500	11.4500	104.6897	101.8692	100.0000	
IB1 120112SV		KE0000019543	28-Oct-19	8-Oct-34	5,749		68.466.07	Fixed	11.4500	11.4000	105.0088	102.8874	100.0000	
IB1 120112SV		KE0000019543	28-Oct-19	8-Oct-34	5,749		68.466.07	Fixed	11.7500	11.3000	105.8924	102.8809	100.0000	
IB1 120112SV		KE0000019786	11-Apr-17	8-Apr-20	79		195.00	Fixed	10.0000	10.0000	102.8600	100.0000	102.844	
IB1 120112SV		KE0000019210	11-Sep-17	7-Sep-20	231		444.00	Fixed	10.0000	10.0000	101.6300	100.0000	129.346	
BONDS SELL/BUY BACK TRANSACTIONS														
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION														
FND120101SV		KE0000019305	26-Mar-16	10-Mar-21	1,873		23.336.35	Fixed	10.7500	10.7100	101.7331	98.1965	2,300.000	
FND120101SV	(Re-opened)	KE0000019276	30-May-11	5-May-21	4,123		3.365.80	Fixed	10.0000	11.8000	90.4272	88.3119	90.7036	
FND120101SV	(Re-opened)	KE0000019296	25-Feb-13	7-Feb-28	2,445		45.138.45	Fixed	11.2500	11.8000	107.8354	98.1758	1,600.000	
FND 120101SV		KE0000019872	15-Apr-16	2-Apr-26	3,360		51.236.12	Fixed	12.8000	11.4500	107.8697	105.0625	1,000.000	
FB1 120101SV		KE0000010100	14-Dec-15	2-Dec-24	1,778		25.118.55	Fixed	11.0000	11.1300	100.9453	99.6761	1,000.000	
FB1 120101SV		KE0000010100	14-Dec-15	2-Dec-24	1,778		25.118.55	Fixed	11.0000	8.9700	106.0885	101.4592	8,400.000	
FB1 120101SV		KE0000011653	30-Mar-16	15-Mar-27	2,611		51.192.20	Fixed	11.0000	10.8000	104.5328	101.6200	30.0000	
FB1 120101SV		KE0000011653	30-Mar-16	15-Mar-27	2,611		51.192.20	Fixed	11.0000	10.5000	104.0894	101.3072	6,000.000	
FB1 120101SV		KE0000011653	30-Mar-16	15-Mar-27	2,611		51.192.20	Fixed	11.0000	11.2000	103.0754	99.4192	2,000.000	
FB1 120101SV		KE0000011653	30-Mar-16	15-Mar-27	2,611		51.192.20	Fixed	11.1500	11.1500	103.2165	99.8203	2,200.000	
FB1 120101SV		KE0000019659	24-Oct-16	8-Oct-31	4,277		40.029.85	Fixed	12.0000	10.8000	100.8996	97.8958	100.000	
FB1 120101SV		KE0000019690	27-Feb-17	14-Feb-28	3,311		14.300.40	Fixed	12.0000	11.1800	105.8225	99.8181	100.000	
FB1 120101SV		KE0000019543	28-Feb-11	8-Oct-34	5,749		68.466.07	Fixed	11.7500	12.3500	98.8449	96.1334	100.000	2,000.000
FB1 120101SV	(Re-opened)	KE0000019213	28-Feb-11	8-Oct-34	7,879									