

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE													January 24, 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 24, 2020
TWO YEAR BONDS													
FSD 1201815Y	KE0000009323	28-Jan-19	28-Jan-21	367	23,774.63	Fixed		10.7310				161,0283	
FIVE YEAR BONDS													
FSD 1201815Y	KE0000002542	26-Jun-16	26-Jun-21	190	30,956.05	Fixed		13.1930				102,8645	
FSD 1201815Y	KE0000002024	30-Nov-15	23-Jun-20	304	30,072.85	Fixed		13.8020				103,8605	
FSD 1201815Y	KE0000004448	29-Mar-16	19-Aug-21	451	13,844.30	Fixed		14.3440				106,4648	
FSD 1201815Y	KE0000003107	28-Jul-16	19-Jul-21	542	24,395.30	Fixed		14.6890				107,4712	
FSD 1201815Y	KE0000004626	28-Sep-16	23-Aug-21	1,111	23,002.36	Fixed		13.1320				106,8599	
FSD 1201815Y	KE0000004743	28-Aug-17	22-Aug-21	941	12,112.20	Fixed		12.4650				105,0006	
FSD 1201815Y	KE0000007764	23-Oct-17	17-Oct-22	997	13,504.64	Fixed		12.8170				106,2719	
FSD 1201815Y	KE0000004818	26-Mar-18	20-Mar-23	1,131	30,795.55	Fixed		12.2960				103,3892	
FSD 1201815Y	KE0000008947	28-Feb-19	19-Feb-24	1,487	20,959.82	Fixed		11.3840				108,4884	
FSD 1201815Y	KE0000010095	18-May-19	8-May-24	1,964	39,210.15	Fixed		10.8120				100,5886	
FSD 1201815Y	KE0000005766	16-Dec-19	8-Nov-24	1,791	24,491.06	Fixed		11.4920				101,3264	
TEN YEAR BONDS													
FSD 1201810Y	KE0000003326	26-Apr-16	13-Apr-21	85	19,236.15	Fixed		8.7960				99,8139	
FSD 1201810Y	KE0000005986	18-Nov-16	10-Oct-21	268	19,849.90	Fixed		9.3070	102.1009	99.8719		500,000.000	
FSD 1201810Y	KE0000002358	25-Jun-12	13-Jun-21	871	35,272.70	Fixed		12.7560				104,8887	
FSD 1201810Y	KE0000000027	1-Jun-13	19-Jun-21	1,243	39,248.20	Fixed		12.5710				103,8181	
FSD 1201810Y	KE0000008890	25-May-15	15-Apr-24	1,454	35,852.15	Fixed		12.1800				105,2624	
FSD 1201810Y	KE0000003326	28-Aug-16	17-Aug-21	2,367	19,205.45	Fixed		10.0390				121,1100	
FSD 1201810Y	KE0000007927	31-Jul-17	19-Jul-22	3,078	27,841.80	Fixed		12.8860				109,1700	
FSD 1201810Y	KE0000008762	27-Aug-18	14-Aug-23	3,128	46,606.85	Fixed		12.8884				103,8582	
FSD 1201810Y	KE0000008216	11-Dec-18	4-Nov-23	3,237	26,138.96	Fixed		12.8000				108,7245	
FSD 1201810Y	KE0000009553	25-Feb-19	12-Feb-24	3,307	32,808.00	Fixed		12.4380				99,8127	
FSD 1201810Y	KE0000008877	18-Apr-19	2-Apr-24	3,398	51,326.72	Fixed		12.3000				103,8592	
FSD 1201810Y	KE0000004818	18-Aug-19	8-Aug-24	3,482	43,014.80	Fixed		11.8170				99,8463	
FSD 1201810Y	KE0000005659	25-Nov-19	12-Nov-24	3,580	36,463.89	Fixed		12.2800				100,1129	
FIFTEEN YEAR BONDS													
FSD1202015Y	KE1000001345	26-Mar-07	7-Mar-22	773	3,854.60	Fixed		14.8000				102,3850	
FSD1202015Y	KE1000001352	26-Jun-07	8-Jun-22	864	34,846.84	Fixed		13.3000				107,6568	
FSD1202015Y	KE1000001360	26-Nov-07	7-Nov-22	1,038	32,898.10	Fixed		14.2000				104,1918	
FSD1202015Y	KE1000001428	31-Mar-08	13-Mar-23	1,144	33,983.50	Fixed		12.8000				107,1922	
FSD1202015Y	KE0000003436	26-Oct-09	7-Oct-24	1,719	2,450.45	Fixed		12.8000				108,8920	
FSD1202015Y	KE0000005554	26-Sep-10	15-Sep-25	1,827	24,305.25	Fixed		12.2500				98,9078	
FSD1202015Y	KE0000001558	26-Aug-11	8-Nov-26	2,148	13,513.10	Fixed		9.0000				82,8932	
FSD1202015Y	KE0000007927	31-Jul-17	19-Jul-22	2,782	43,204.35	Fixed		11.0000				96,8999	
FSD1202015Y	KE0000007370	26-Feb-13	7-Feb-28	2,839	44,138.45	Fixed		11.2500				97,8410	
FSD1202015Y	KE0000003024	26-Apr-13	10-May-28	2,899	24,001.428	Fixed		12.0000	12.3000	101.5604	98.4885	100,8834	
FSD1202015Y	KE0000003326	26-May-13	9-May-23	3,277	30,851.472	Fixed		12.8000				99,8116	
FSD1202015Y	KE0000008873	22-Oct-18	8-Oct-23	3,051	7,854.060	Fixed		12.7500				104,8480	
FSD1202015Y	KE0000009430	26-Jun-19	9-Jun-24	3,099	14,773.750	Fixed		12.8070				101,8194	
FSD1202015Y	KE0000001104	13-Mar-19	24-Apr-24	3,204	19,316.16	Fixed		12.7340				101,7987	
FSD1202015Y	KE0000001328	29-Jun-19	19-Jul-24	3,281	50,578.30	Fixed		12.3400				97,7500	
TWENTY YEAR BONDS													
FSD1202020Y	KE1000001493	30-Jun-08	5-Jun-28	3,058	38,146.10	Fixed		13.7500				102,7267	
FSD1202020Y	KE0000001078	26-May-10	4-May-31	4,119	3,365.80	Fixed		10.0000				87,3384	
FSD1202020Y	KE0000003949	26-Nov-12	1-Nov-32	4,669	44,981.65	Fixed		12.0000				100,3249	
FSD1202020Y	KE0000005554	26-Sep-16	15-Sep-36	6,096	12,701.20	Fixed		14.0000				102,7129	
FSD1202020Y	KE0000008325	26-Mar-18	1-Mar-38	6,611	25,003.95	Fixed		13.0000				103,9210	
FSD1202020Y	KE0000008655	30-Jun-18	5-Jun-38	6,737	15,820.75	Fixed		13.0000				102,7227	
FSD1202020Y	KE0000009984	15-Apr-19	21-Mar-39	6,996	24,698.12	Fixed		12.8730				100,9817	
FSD1202020Y	KE0000009984	15-Apr-19	21-Mar-39	6,996	23,694.73	Fixed		12.8730				100,2547	
THIRTY FIVE YEAR BONDS													
FSD1203525Y	KE0000003099	26-Jun-10	26-May-35	5,803	20,192.50	Fixed		11.2500				91,2611	
FSD1203525Y	KE0000008459	25-Jun-18	25-May-43	8,522	5,171.81	Fixed		13.4000				103,2196	
THIRTY YEAR BONDS													
ISB 1201810Y	KE0000004135	28-Feb-11	21-Jan-31	7,668	28,144.70	Fixed		12.0000				84,1774	
INFRASTRUCTURE BONDS													
IFB 1200812Y	KE0000003196	23-Feb-08	8-Feb-21	361	7,868.37	Fixed		12.8000				104,1666	
IFB 1200812Y	KE0000003204	7-Dec-09	22-Nov-21	668	10,111.05	Fixed		12.0000				101,8126	
IFB 1201112Y	KE0000002242	3-Oct-11	18-Sep-23	1,333	10,283.10	Fixed		12.0000	10.1000	109.7207	105.8808	105,8912	
IFB 1201312Y	KE0000003126	30-Sep-13	15-Sep-25	1,261	26,072.35	Fixed		11.8000				102,8651	
IFB 1201412Y	KE0000001109	27-Oct-14	10-Oct-26	1,453	36,480.80	Fixed		14.3074	105.4382	102.9603		184,200.000	
IFB 120158Y	KE0000004100	16-Dec-15	2-Dec-24	1,774	25,118.55	Fixed		11.0000				101,8333	
IFB 1201612Y	KE0000001653	30-Mar-16	15-Mar-27	2,807	21,152.30	Fixed		10.3604	105.4644	101.7474		160,000.000	
IFB 1201810Y	KE0000004654	23-May-16	12-May-26	1,839	38,303.20	Fixed		12.0000				107,0003	
IFB 1201810Y	KE0000006659	24-Oct-16	15-Oct-26	2,923	40,029.85	Fixed		12.0000				104,2095	
IFB 1201810Y	KE0000006990	27-Feb-17	14-Feb-26	3,007	14,300.40	Fixed		12.0000				111,6224	
IFB 120177Y	KE0000007388	27-Nov-17	18-Nov-24	1,769	41,462.40	Fixed		12.8000	8.9000	110.0752	108.0145	115,000.000	
IFB 1201810Y	KE0000008003	29-Jun-18	19-Jun-33	4,736	1,250.34	Fixed		12.8000				107,6000	
IFB 1201810Y	KE0000008109	18-Nov-18	25-Oct-38	8,849	49,393.25	Fixed		11.9500				102,4985	
IFB 1201825Y	KE0000008206	25-Mar-19	2-Feb-44	8,796	15,303.08	Fixed		12.8000				100,1119	
IFB 1201810Y	KE0000008454	28-Oct-19	8-Oct-39	8,739	48,466.07	Fixed		11.7500				103,3244	
IFB 1201810Y	KE0000008766	11-Apr-20	8-Apr-20	78	150.80	Fixed		10.0000	10.0000	102.8709	100.0000	100,000.000	
IFB 1201810Y	KE0000009710	11-Sep-20	7-Sep-20	297	444.00	Fixed		10.0000	10.0000	103.7400	100.0000	100,000.000	
BONDS SELL/BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION													
FSD1201815Y	KE0000003950	29-Mar-10	13-Mar-21	1,872	22,336.25	Fixed		10.2000	11.9200	97.3492	93.8015	99.9679	6,800.000
FSD 1201815Y	KE0000002542	29-Jun-16	22-Jun-21	190	30,956.05	Fixed		13.1930				102,8645	7,100.000
FSD1201815Y	KE0000003084	28-Apr-13	15-Apr-26	2,899	24,001.225	Fixed		12.0000	10.6174	101.8805	100.8834	1,400.000	
FSD 1201815Y	KE0000002024	30-Nov-15	23-Jun-20	304	30,072.85	Fixed		13.8020				103,8605	22,000.000
FSD 1201815Y	KE0000003107	28-Jul-16	19-Jul-21	542	24,395.30	Fixed		14.6890				107,4712	10,000.000
FSD 1201815Y	KE0000004626	28-Sep-16	23-Aug-21	1,111	23,002.36	Fixed		13.1320				106,8599	4,000.000
FSD 1201815Y	KE0000004743	28-Aug-17	22-Aug-21	941	12,112.20	Fixed		12.4650				105,0006	6,600.000
FSD 1201815Y	KE0000007764	23-Oct-17	17-Oct-22	997	13,504.64	Fixed		12.8170				106,2719	4,000.000
FSD 1201815Y	KE0000004818	26-Mar-18	20-Mar-23	1,131	30,795.55	Fixed		12.2960				103,3892	6,000.000
FSD 1201815Y	KE0000008947	28-Feb-19	19-Feb-24	1,487	20,959.82	Fixed		11.3840				108,4884	6,000.000
FSD 1201815Y	KE0000010095	18-May-19	8-May-24	1,964	39,210.15	Fixed		10.8120				100,5886	4,000.000
FSD 1201815Y	KE0000005766	16-Dec-19	8-Nov-24	1,791	24,491.06	Fixed		11.4920				101,3264	4,000.000
FSD 1201815Y	KE0000005766	16-Dec-19	8-Nov-24	1,791	24,491.06	Fixed		11.4920				101,3264	4,000.000
FSD 1201815Y	KE0000005766	16-Dec-19	8-Nov-24	1,791	24,491.06	Fixed		11.4920				101,3264	4,000.000
FSD 1201815Y	KE0000005766	16-Dec-19	8-Nov-24	1,791	24,491.06	Fixed		11.4920				101,3264	4,000.000
FSD 1201815Y	KE0000005766	16-Dec-19	8-Nov-24	1,791	24,491.06	Fixed		11.4920				101,3264	4,000.000
FSD 1201815Y	KE0000005766	16-Dec-19	8-Nov-24	1,791	24,491.06	Fixed		11.4920				101,3264	4,000.000
FSD 1201815Y	KE0000005766	16-Dec-19	8-Nov-24	1,791	24,491.06	Fixed		11.4920				101,3264	4,000.000
FSD 1201815Y	KE0000005766	16-Dec-19	8-Nov-24	1,791	24,491.06	Fixed		11.4920				101,3264	4,000.000
FSD 1201815Y	KE0000005766	16-Dec-19	8-Nov-24	1,791	24,491								

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