

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE													February 4, 2020
Issue No.	ISIN CODE	Issue Date	Maturity	Days to Maturity	Outstanding Value in millions	Coupon Rate	Traded Yield (%)	Dirty Price (%)	Clean Price (%)	Previous Price (%)	Value Traded (USD)	Volume Traded (USD)	
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS ABOVE KES 50 MILLION													February 4, 2020
TWO YEAR BONDS													
FXD 120191	KE50000932	28-Jan-19	28-Jan-21	356	23,774.63	Fixed	10.7010					101,0283	
FIVE YEAR BONDS													
FXD 120191	KE50000254	28-Jun-15	28-Jun-20	139	30,956.05	Fixed	13.1930					102,8665	
FXD 120191	KE50000304	30-Nov-15	29-Nov-20	203	30,072.05	Fixed	13.3000					105,8620	
FXD 120191	KE50000454	28-Sep-16	19-Nov-21	465	15,544.20	Fixed	14.3340					106,4648	
FXD 120191	KE50000510	26-Jul-16	19-Jul-21	531	24,395.30	Fixed	14.6000					107,4712	
FXD 120191	KE50000628	28-Sep-16	25-Sep-21	1,111	23,055.05	Fixed	13.1120	114,2000	107,2474	102,4205		252,600,000	
FXD 120191	KE50000734	28-Aug-17	22-Aug-22	330	29,959.15	Fixed	12.4650					105,0508	
FXD 120191	KE50000774	28-Oct-17	17-Oct-22	396	20,712.10	Fixed	12.4170					106,2719	
FXD 120191	KE50000824	28-Mar-18	20-Mar-23	1,140	30,795.50	Fixed	12.2960					103,9892	
FXD 120191	KE50000867	28-Feb-19	19-Feb-24	1,476	65,092.22	Fixed	11.3040	114,8000	104,7109	99,6796		300,000,000	
FXD 120191	KE50001096	18-Mar-19	8-Mar-24	1,555	30,210.15	Fixed	10.7220					100,5386	
FXD 120191	KE50000796	18-Dec-19	8-Dec-24	1,370	26,491.08	Fixed	11.4900					101,3254	
TEN YEAR BONDS													
FXD 120191	KE40000328	20-Apr-10	19-Apr-20	49	13,384.15	Fixed	8.7500					99,8130	
FXD 120191	KE20000258	25-Jun-12	13-Jun-22	860	36,272.70	Fixed	12.7500	11,3000	101,3571	98,6668		171,800,000	
FXD 120191	KE20000307	1-Jul-11	19-Jun-21	1,231	32,248.20	Fixed	12.2710					103,6161	
FXD 120191	KE30000890	25-Mar-15	15-Mar-24	1,441	35,852.15	Fixed	12.1800					105,3624	
FXD 120191	KE50000632	29-Aug-16	17-Aug-26	2,398	18,356.45	Fixed	10.0300					121,7105	
FXD 120191	KE50000632	31-Jul-17	19-Jul-27	3,078	35,159.40	Fixed	12.9660					109,1000	
FXD 120191	KE50000672	27-Aug-18	16-Aug-28	1,114	40,809.85	Fixed	12.8860					103,8582	
FXD 120191	KE50000628	11-Dec-18	4-Dec-28	3,228	40,608.65	Fixed	12.2000					105,2745	
FXD 120191	KE50000953	25-Feb-19	12-Feb-29	3,296	52,067.58	Fixed	12.4380					101,4628	
FXD 120191	KE50000887	18-Apr-19	2-Feb-29	3,345	51,336.72	Fixed	12.3000					103,4592	
FXD 120191	KE50000878	19-Jun-19	8-Jun-29	3,471	46,614.00	Fixed	12.2000					96,1845	
FXD 120191	KE50000569	25-Nov-19	12-Nov-29	3,569	38,463.69	Fixed	12.2800					99,2865	
FIFTEEN YEAR BONDS													
FXD 120215	KE10000145	26-Mar-07	7-Mar-22	762	3,654.60	Fixed	14.5000					102,3850	
FXD 120215	KE10000132	25-Jun-07	8-Jun-22	853	32,882.60	Fixed	13.5000					107,4596	
FXD 120215	KE10000136	26-Nov-07	7-Nov-22	1,007	32,998.10	Fixed	12.8000					104,7518	
FXD 120215	KE10000148	13-Mar-08	13-Mar-23	1,133	24,799.80	Fixed	12.4000					107,1824	
FXD 120215	KE40000438	26-Oct-09	7-Oct-24	1,707	31,952.45	Fixed	12.5000					108,8200	
FXD 120215	KE50000129	29-Mar-10	19-Mar-25	1,961	30,205.20	Fixed	12.2000					98,9078	
FXD 120215	KE20000158	28-Apr-11	8-Nov-25	2,134	13,513.10	Fixed	9.0000					92,9132	
FXD 120215	KE50000126	11-Dec-11	19-Jul-27	2,271	40,328.10	Fixed	11.0000					94,8989	
FXD 120215	KE40000370	25-Feb-13	7-Feb-28	2,525	49,138.45	Fixed	11.2500					97,8410	
FXD 120215	KE40000388	29-Apr-13	10-Feb-28	2,498	39,878.600	Fixed	12.0000					98,3420	
FXD 120215	KE50000424	28-Mar-13	8-Mar-23	2,677	49,254.800	Fixed	12.6000					99,1168	
FXD 120215	KE50000873	22-Oct-13	3-Oct-33	4,990	29,064.500	Fixed	12.7000					105,2480	
FXD 120215	KE50000840	28-Jun-14	3-Jun-34	5,098	14,719.500	Fixed	13.2000	12,8200	102,9158	102,6272		300,000,000	
FXD 120215	KE50000104	13-Mar-19	24-Apr-34	5,193	45,098.15	Fixed	12.7340					101,4934	
FXD 120215	KE60000128	29-Jun-19	10-Jul-34	5,270	50,578.30	Fixed	12.3400					97,7500	
TWENTY YEAR BONDS													
FXD 120280	KE10000149	30-Jun-08	5-Jun-28	3,044	38,145.10	Fixed	13.7500					102,7267	
FXD 120280	KE40000378	30-Mar-11	4-Mar-31	4,098	3,395.80	Fixed	10.0000					97,8908	
FXD 120280	KE40000385	28-Nov-12	1-Nov-32	4,654	44,941.65	Fixed	12.2000					100,3249	
FXD 120280	KE50000129	25-Mar-13	15-Mar-33	4,654	4,735.20	Fixed	14.0000					109,2748	
FXD 120280	KE50000825	28-Mar-16	1-Mar-38	6,600	25,262.15	Fixed	13.0000	12,8200	107,4383	102,5770		100,000,000	
FXD 120280	KE50000832	28-Mar-18	1-Mar-38	6,600	25,262.15	Fixed	13.0000	12,8200	107,4907	102,6414		103,1849	
FXD 120280	KE50000865	18-Apr-18	5-Apr-38	6,728	15,846.65	Fixed	13.2000	12,8200	102,9158	102,6272		300,000,000	
FXD 120280	KE50000984	18-Apr-19	21-Mar-39	6,985	23,850.05	Fixed	12.8730					100,1161	
TWENTY FIVE YEAR BONDS													
FXD 120325	KE40000389	28-Jun-10	28-May-35	5,592	20,192.50	Fixed	11.2500					91,2811	
FXD 120325	KE50000849	25-Jun-18	25-May-43	8,511	5,152.60	Fixed	13.4000					103,2196	
THIRTY YEAR BONDS													
FXD 120350	KE20000123	28-Feb-11	21-Jan-41	7,657	28,144.70	Fixed	12.0000					94,1774	
INFRASTRUCTURE BONDS													
IFB 120081	KE40000319	23-Feb-08	8-Feb-21	370	7,868.37	Fixed	12.0000					104,1666	
IFB 120081	KE40000304	7-Dec-08	22-Nov-21	657	4,748.16	Fixed	12.0000					101,5126	
IFB 120111	KE20000242	3-Oct-11	18-Sep-21	1,322	10,283.10	Fixed	12.0000					105,6658	
IFB 120131	KE30000130	30-Sep-13	15-Sep-25	2,050	20,258.48	Fixed	11.0000					102,0651	
IFB 120141	KE50000109	27-Oct-14	12-Oct-26	2,442	16,450.69	Fixed	11.0000					101,5887	
IFB 120151	KE50000400	14-Dec-15	2-Dec-24	1,783	25,119.55	Fixed	11.0000					102,0285	
IFB 120161	KE50000583	30-Mar-16	15-Mar-25	2,096	12,180.20	Fixed	11.0000	11,0100	103,9935	99,8440		260,000,000	
IFB 120161	KE50000454	28-Mar-16	12-Mar-25	1,924	36,303.20	Fixed	12.8000	10,6600	108,2409	105,5823		100,000,000	
IFB 120191	KE50000669	28-Oct-16	8-Oct-31	2,262	46,029.65	Fixed	12.0000					104,8099	
IFB 120191	KE50000669	27-Feb-17	12-Feb-29	3,299	43,300.40	Fixed	12.8000					111,8244	
IFB 120191	KE50000788	27-Nov-17	18-Nov-24	1,749	41,449.46	Fixed	12.0000					108,1548	
IFB 120191	KE50000809	28-Jun-18	19-Jun-28	1,828	11,188.20	Fixed	11.0000					107,0376	
IFB 120191	KE50000919	18-Nov-18	25-Oct-38	6,838	36,787.30	Fixed	11.9500	11,4500	105,9959	103,1452		100,000,000	
IFB 120191	KE50000919	18-Nov-18	25-Oct-38	6,838	36,787.30	Fixed	11.9500	11,4500	106,0202	103,4615		100,000,000	
IFB 120191	KE50000790	28-Mar-19	27-Feb-34	6,794	12,488.65	Fixed	11.8500	107,0200	102,6893	102,8173		106,000,000	
IFB 120191	KE50000553	28-Oct-19	8-Oct-35	5,725	71,028.55	Fixed	11.7500	11,5400	107,1769	103,9812		100,000,000	
IFB 120191	KE50000553	28-Oct-19	8-Oct-35	5,725	71,028.55	Fixed	11.7500	11,0000	108,2206	105,0339		106,000,000	
IFB 120191	KE50000553	28-Oct-19	8-Oct-35	5,725	71,028.55	Fixed	11.7500	11,0000	109,2989	106,2065		446,000,000	
IFB 120191	KE50000553	28-Oct-19	8-Oct-35	5,725	71,028.55	Fixed	11.7500	11,0000	107,9088	104,7131		200,000,000	
IFB 120191	KE50000553	28-Oct-19	8-Oct-35	5,725	71,028.55	Fixed	11.7500	11,0000	108,2814	105,8957		569,200,000	
MAN01073	KE50000796	11-Sep-17	8-Oct-20	64	160.00	Fixed	10.0000					216.10	
MAN02173	KE50000710	11-Sep-17	7-Sep-20	216	444.00	Fixed	10.0000					538.65	
BONDS SELL/BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION													
FXD 120191	KE50000932	28-Jan-19	28-Jan-21	356	23,774.63	Fixed	10.7010	10,8000	100,1216	99,8864		24,000,000	
FXD 120191	KE50000957	26-Feb-19	19-Feb-24	1,476	65,092.22	Fixed	11.3040	10,4200	108,4770	103,4461		16,000,000	
FXD 120191	KE50000963	25-Feb-19	12-Feb-29	3,296	52,067.58	Fixed	12.4380	11,6000	110,0664	104,6669		18,150,000	
FXD 120191	KE50000953	25-Feb-19	12-Feb-29	3,296	52,067.58	Fixed	12.4380	11,8000	108,8745	103,1389		4,800,000	
FXD 120191	KE50000963	25-Feb-19	12-Feb-29	3,296	52,067.58	Fixed	12.4380	11,8000	108,8962	103,2606		1,000,000	
FXD 120191	KE50000887	18-Apr-19	2-Feb-29	3,345	51,336.72	Fixed	12.3000	11,7500	109,8196	103,9992		6,000,000	
FXD 120191	KE50000796	18-Dec-19	8-Dec-24	1,370	26,491.08	Fixed	11.4900					101,3556	
FXD 120131	KE50000130	30-Sep-13	15-Sep-25	2,050	20,258.								