

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE												February 17, 2020	
Issue No.	ISIN CODE	Issue Date	Parity	Outstanding Value in millions	Coupon Rate	Traded Yield (%)	Dirty Price (%)	Clean Price (%)	Previous Price (%)	Value Traded (KSh)			
<b>GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS ABOVE KES 50 MILLION</b>												<b>February 17, 2020</b>	
<b>TWO YEAR BONDS</b>													
FKD 1201815VY	KE500000932	28-Jan-19	28-Jan-21	343	23.774 63					101 0283			
<b>FIVE YEAR BONDS</b>													
FKD 1201915VY	KE500000254	28-Jun-15	22-Jun-20	126	30.956 05					102 8665			
FKD 1201915VY	KE500000304	30-Nov-15	23-Nov-20	290	30.074 05					105 8609			
FKD 1201915VY	KE500000454	28-Jun-16	19-Jun-21	407	15.444 20					104 7778			
FKD 1201915VY	KE5000005107	26-Jul-16	19-Jul-21	518	24.395 30					107 4712			
FKD 1201915VY	KE5000005628	26-Sep-16	20-Sep-21	1,111	23.055 05					104 3602			
FKD 1201915VY	KE5000007434	28-Aug-17	22-Aug-21	937	29.959 15					105 3058			
FKD 1201915VY	KE5000007764	29-Oct-17	17-Oct-22	373	30.714 10					106 2719			
FKD 1201915VY	KE5000008218	28-Mar-18	20-Mar-23	1,127	30.795 50					102 2993			
FKD 1201915VY	KE5000009547	25-Feb-19	19-Feb-24	1,463	65.092 22			11.3500	105.2836	99.8490	100.0000		
FKD 1201915VY	KE5000009547	25-Feb-19	19-Feb-24	1,463	65.092 22			11.3440	105.1260	99.8914	400.0000		
FKD 1201915VY	KE5000010196	13-Mar-19	8-Mar-24	1,565	39.520 15					100 3386			
FKD 1201915VY	KE5000005766	25-Feb-19	8-Dec-24	1,757	28.491 06			11.4920	102.6530	100.6640	200.0000		
<b>TEN YEAR BONDS</b>													
FKD 1201910VY	KE400003329	28-Apr-10	13-Apr-20	56	19.394 15				8.7900	99.8130			
FKD 1201910VY	KE100001988	1-Nov-10	19-Oct-20	245	33.387 90				9.3070	88.6468			
FKD 1201910VY	KE200002328	29-Jun-12	13-Jun-21	847	23.272 70			10.5500	108.5082	104.2093	200.0000		
FKD 1201910VY	KE200006027	1-Jul-13	19-Jun-23	1,218	39.248 20					103 8161			
FKD 1201910VY	KE300000899	26-May-15	19-Jun-24	1,429	39.852 15					105 3624			
FKD 1201910VY	KE500000328	28-Aug-16	17-Aug-26	2,370						141 7105			
FKD 1201910VY	KE5000007327	31-Jul-17	19-Jul-27	3,078	39.174 40					109 3700			
FKD 1201910VY	KE5000008782	27-Aug-18	19-Aug-28	3,701	40.008 65					103 6562			
FKD 1201910VY	KE5000009216	17-Dec-18	4-Dec-28	3,219	40.609 85					105 7345			
FKD 1201910VY	KE5000009653	25-Feb-19	12-Feb-29	3,283	50.267 58			12.4300	106.1757	100.1959	200.0000		
FKD 1201910VY	KE5000009653	25-Feb-19	12-Feb-29	3,283	50.267 58			11.9000	108.9092	102.8024	75.0000		
FKD 1201910VY	KE5000009653	25-Feb-19	12-Feb-29	3,283	50.267 58			12.4300	106.3099	100.3298	100.0000		
FKD 1201910VY	KE5000009877	16-Apr-19	4-Dec-29	3,356	51.308 72					103 6592			
FKD 1201910VY	KE5000009479	19-Aug-19	8-Mar-29	3,458	46.034 80					94 4320			
FKD 1201910VY	KE6000005659	25-Nov-19	12-Nov-29	3,556	36.463 69					99 2862			
<b>FIFTEEN YEAR BONDS</b>													
FKD1202115VY	KE100001345	26-Mar-07	7-Mar-22	749	3.654 60					102 8850			
FKD1202115VY	KE100001382	26-Jun-07	5-Jun-22	840	32.484 60			13.0000		107 0556			
FKD1202115VY	KE100001428	31-Mar-08	13-Mar-23	994	25.298 10			10.7200	107.4941	104.1287	170.7500		
FKD1202115VY	KE100001428	31-Mar-08	13-Mar-23	1,130	34.799 80					107 1822			
FKD1202115VY	KE100001438	26-Oct-09	7-Oct-24	1,694	31.952 45					108 2020			
FKD1202115VY	KE100001438	26-Oct-09	7-Oct-24	1,694	31.952 45					108 0873			
FKD1202115VY	KE200001058	26-Apr-11	8-Sep-25	2,747	13.013 10					101 5253			
FKD1202115VY	KE200001058	26-Apr-11	8-Sep-25	2,748	46.304 95					94 9600			
FKD1202115VY	KE4000003872	24-Sep-12	8-Sep-27	2,758	49.304 95			11.0000		94 9600			
FKD1202115VY	KE4000003872	24-Sep-12	8-Sep-27	2,758	49.304 95			11.2500		97 5610			
FKD1202115VY	KE4000003808	28-Apr-13	10-Apr-28	2,975	39.874 600					96 4245			
FKD1202115VY	KE4000004342	26-May-13	8-May-33	3,277	49.254 650					89 1180			
FKD1202115VY	KE5000004879	25-Oct-13	3-Oct-33	4,977	29.084 392					104 4380			
FKD1202115VY	KE5000004930	26-Jun-13	3-Jun-34	5,075	14.719 750					102 3126			
FKD1202115VY	KE5000005104	13-Mar-14	24-Jul-34	5,180	46.608 15					102 7240			
FKD1202115VY	KE600001328	28-Jul-14	10-Jul-34	5,257	50.578 30					100 9929			
<b>TWENTY YEAR BOND</b>													
FKD1202100VY	KE100001493	30-Jun-08	5-Jun-28	3,031	38.145 10					102 7907			
FKD1202100VY	KE200001176	30-Mar-11	5-May-31	4,098	8.365 80					86 3832			
FKD1202100VY	KE200001176	30-Sep-11	15-Sep-31	4,641	44.651 52					100 3349			
FKD1202100VY	KE500000454	26-Sep-16	1-Sep-36	6,041	12.761 30					109 2748			
FKD1202100VY	KE500000454	26-Sep-16	1-Sep-36	6,041	29.282 15					102 7999			
FKD1202100VY	KE5000004555	26-Sep-16	8-Jun-36	6,719	15.466 65					103 3775			
FKD1202100VY	KE5000004994	15-Apr-19	21-Mar-39	6,972	23.960 05					100 1151			
<b>TWENTY FIVE YEAR BOND</b>													
FKD1202100VY	KE4000003098	28-Jun-10	28-May-35	5,579	20.192 50					91 2611			
FKD1202100VY	KE4000003649	25-Jun-18	25-May-43	8,498	5.152 60					103 1396			
<b>THIRTY YEAR BOND</b>													
FKD1202100VY	KE2000002135	26-Feb-11	21-Jan-41	7,644	28.144 70					84 1774			
<b>INFRASTRUCTURE BONDS</b>													
IFB 1200812VY	KE4000003198	23-Feb-09	8-Feb-21	357	7.868 37					104 1966			
IFB 2000812VY	KE4000003024	7-Dec-09	22-Nov-21	664	4.759 16					101 5126			
IFB 1201112VY	KE2000002642	3-Oct-11	18-Sep-23	1,309	10.283 10					105 6668	75.0000		
IFB 1201312VY	KE2000001830	30-Sep-13	15-Sep-25	2,037	27.298 40					102 6611			
IFB 1201412VY	KE4000001109	27-Oct-14	12-Oct-26	2,429	26.482 58					101 4205			
IFB 120159VY	KE5000004100	14-Dec-15	2-Dec-24	1,790	29.119 58					102 2414			
IFB 120159VY	KE5000004163	30-Mar-15	15-Mar-27	2,689	29.190 20					99 8440			
IFB 120159VY	KE5000004654	23-Mar-16	12-May-25	1,911	36.303 20					107 8645			
IFB 120159VY	KE5000004654	23-Mar-16	12-May-25	1,911	40.028 16			10.8000	109.1619	105.2388	200.0000		
IFB 1201712VY	KE5000006990	27-Feb-17	12-Feb-29	3,283	14.330 40					111 6234			
IFB 120177VY	KE5000007388	27-Nov-17	18-Nov-24	1,736	41.449 46					107 7933	94.0000		
IFB 1201813VY	KE5000006903	25-Nov-18	20-Oct-30	4,711	41.186 80			10.8000	113.6269	109.8067	100.0000		
IFB 1201820VY	KE5000006108	19-Nov-18	20-Oct-38	6,825	36.787 30			11.9500	109.4471	106.4096	100.0000		
IFB 1201820VY	KE5000007026	25-Mar-19	22-Feb-44	6,771	16.028 65					103 6736			
IFB 1201818VY	KE5000005643	29-Oct-19	8-Oct-38	5,712	71.028 95			11.7500	109.9700	109.8883	305.0000		
IFB 1201818VY	KE5000005643	29-Oct-19	8-Oct-38	5,712	110.860 05			11.7500	109.6716	106.0662	105.0000		
IFB 1201818VY	KE5000005643	29-Oct-19	8-Oct-38	5,712	150.000 00			10.0000	103.6300	100.0000	100.0000		
IFB 1201818VY	KE5000005643	29-Oct-19	8-Oct-38	5,712	444.000 00			10.0000	105.4500	100.0000	205.1000		
<b>BONDS SELL/BUY BACK TRANSACTIONS</b>													
FKD 12021815VY	KE5000004930	28-Jun-19	8-Jun-34	5,075	14.719 750			12.4000	105.7928	105.0210	180.0000		
<b>GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS ABOVE KES 50 MILLION</b>													
FKD1202115VY	KE4000003872	24-Sep-12	8-Sep-27	2,758	49.304 95			11.7800	100.7791	96.1453	30.0000		
FKD1202115VY	KE5000006037	1-Jul-13	19-Jun-23	1,218	39.248 20			12.2010	110.8000	103.4674	103.0161	3.0000	
FKD 1201710VY	KE5000007327	31-Jul-17	19-Jul-27	3,078	39.174 40					102 8660			
FKD 2001910VY	KE100001988	1-Nov-10	19-Oct-20	245	33.387 90			8.2500	103.9552	100.0125	88.6468	1.4500	
FKD 2002115VY	KE4000003808	28-Apr-13	10-Apr-28	2,975	39.874 600			12.0000	111.9150	105.5200	105.2869	30.0000	
FKD 2001915VY	KE5000005107	26-Jul-16	19-Jul-21	518	24.395 30			16.0000	104.9592	105.7987	107.4712	2.0000	
FKD 2001910VY	KE5000004877	16-Apr-19	2-Apr-29	3,332	51.320 72			12.6000	102.6166	98.2069	103.0592	23.0000	
IFB 1201512VY	KE5000010163	30-Mar-15	15-Mar-27	2,689	29.190 20			9.9990	107.2069	103.334	99.8440	10.0000	
IFB 120169VY	KE5000004654	23-Mar-16	12-May-25	1,911	36.303 20			9.2000	113.0882	109.9812	107.8645	7.0000	
IFB 120169VY	KE5000004654	23-Mar-16	12-May-25	1,911	36.303 20			10.8100	109.1708	105.0176	107.8645	4.0000	
IFB 120169VY	KE5000004654	23-Mar-16	12-May-25	1,911	40.028 16			12.0000	111.5661	107.8645	107.8645	5.0000	
IFB 1201618VY	KE5000006959	24-Dec-18	8-Oct-31	4,249	40.028 65			11.0000	109.6930	104.7299	105.2432	30.0000	
IFB 1201618VY	KE5000006959	24-Dec-18	8-Oct-31	4,249	40.028 65			12.0000	111.2000	103.6789	105.4422	10.0000	
IFB 120177VY	KE5000007388	27-Nov-17	18-Nov-24	1,736	41.449 46			10.0770	110.2090	107.3434	107.7933	1.0000	
IFB 1201820VY	KE5000007026	25-Mar-19	20-Oct-38	6,825	36.787 30			11.5000	105.4702	102.4927	105.7927	1.0000	
IFB 1201818VY	KE5000005643	29-Oct-19	8-Oct-38	5,712	71.028 95			11.7500	112.6262	109.8238	105.9918	11.3000	
<b>CORPORATE BONDS</b>													
<b>CENTUM BOND SENIOR UNSECURED FIXED RATE AND EQUITY LINKED NOTES</b>													
CTRB 08.06.2013	KE5000002705	15-Jun-15	8-Jun-20	112	3.019 22					105 8021			
CTRB 08.06.2013.2	KE5000002822	15-Jun-15	8-Jun-20	112	3.000 17					100 0000			
CTRB 08.06.2012.5V	KE5000002889	15-Jun-15	8-Jun-20	112	2.150 77					8 8000			
<b>STANBIC MULTITENANCY MEDIUM TERM NOTE</b>													
STCB 08.06.2012.0042.12.95	KE4000002438	15-Dec-14	8-Dec-21	665	4.000 00					102 1346			
<b>ORA FIXED MEDIUM TERM NOTE</b>													
ORA 08.10.2012.0041.12.15	KE4000003923	22-Dec-14	14-Dec-20	301	7.000 00				</				