

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE											February 26, 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)	
<b>GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS ABOVE KES 50 MILLION</b>											<b>February 26, 2020</b>	
<b>TWO YEAR BONDS</b>												
FKD 1201810Y	KE500000932	28-Jan-19	28-Jan-21	340	23,774.63	Fixed	10.7010				101.0283	
FKD 1201915Y	KE500000254	28-Jun-15	22-Jun-20	123	30,956.05	Fixed	13.1930				102.8665	
FKD 1202015Y	KE500000304	30-Nov-15	23-Nov-20	277	30,073.65	Fixed	13.3000				105.8609	
FKD 1201815Y	KE500000454	28-Apr-16	19-Apr-21	404	15,444.20	Fixed	14.3340	9.4000	110.1219	105.2793	300,000.00	
FKD 1201915Y	KE500000510	28-Jul-16	19-Jul-21	515	24,395.30	Fixed	14.6900				107.4712	
FKD 1201815Y	KE500000618	28-Sep-16	20-Sep-21	1,111	23,025.05	Fixed	13.1200				104.8602	
FKD 1201715Y	KE500000434	28-Aug-17	22-Aug-22	914	29,959.15	Fixed	12.4650				105.9058	
FKD 1201715Y	KE500000734	29-Oct-17	17-Oct-22	370	20,714.10	Fixed	12.0170				106.2719	
FKD 1201815Y	KE500000818	28-Mar-18	20-Mar-23	1,120	30,795.50	Fixed	12.2960				106.1073	
FKD 1201815Y	KE500000947	28-Feb-19	19-Feb-24	1,460	65,092.22	Fixed	11.3040				100.0866	
FKD 1201915Y	KE500001096	15-Mar-19	8-Mar-24	1,557	30,210.15	Fixed	10.8720				100.3386	
FKD 1201915Y	KE500000796	15-Dec-19	8-Dec-24	1,754	28,491.08	Fixed	11.4900				102.8621	
<b>TEN YEAR BONDS</b>												
FKD 1201010Y	KE400000328	20-Apr-10	19-Apr-20	33	13,384.15	Fixed	8.7500	7.3000	103.3108	100.1957	99.8130	
FKD 1201010Y	KE500000998	13-Nov-11	13-Oct-21	242	35,387.00	Fixed	9.3070				98.6464	
FKD 1201210Y	KE200000238	25-Jun-12	13-Jun-22	844	36,273.70	Fixed	12.7050				105.1238	
FKD 1201310Y	KE200000607	1-Jul-13	19-Jun-23	1,218	38,248.20	Fixed	12.2710	11.1074	105.6145	103.4093	100,000.00	
FKD 1201410Y	KE300000890	25-May-15	15-Mar-24	1,425	35,852.15	Fixed	12.1800				105.3624	
FKD 1201610Y	KE500000328	29-Aug-16	17-Aug-26	2,370	18,306.45	Fixed	10.0300				121.7105	
FKD 1201710Y	KE500000927	31-Jul-17	19-Jul-27	3,078	35,174.60	Fixed	12.8660				109.1700	
FKD 1201810Y	KE500000672	27-Aug-18	16-Aug-28	3,098	40,608.85	Fixed	12.8860				103.8542	
FKD 1201810Y	KE500000818	11-Dec-18	10-Dec-28	3,210	40,608.85	Fixed	12.8200				105.2745	
FKD 1201910Y	KE500000953	25-Feb-19	12-Feb-29	3,280	52,067.58	Fixed	12.4380				100.1959	
FKD 1201910Y	KE500000877	10-Apr-19	2-Nov-29	3,320	51,306.72	Fixed	12.3000				103.4992	
FKD 1201910Y	KE500000478	13-May-19	8-Apr-29	3,455	46,614.80	Fixed	11.5170				99.8430	
FKD 1201910Y	KE500000569	25-Nov-19	12-Nov-29	3,553	38,463.89	Fixed	12.2800				99.2865	
<b>FIFTEEN YEAR BONDS</b>												
FKD1202115Y	KE100001345	26-Mar-21	7-Mar-37	746	3,654.60	Fixed	14.5000	10.2000	114.2925	107.7595	75,000.00	
FKD200715Y	KE100001352	25-Jun-07	8-Jun-27	837	32,882.80	Fixed	13.5000				107.2236	
FKD200715Y	KE100001360	26-Nov-07	7-Nov-27	991	32,898.10	Fixed	12.6000				104.6027	
FKD200715Y	KE100001368	26-Nov-07	7-Nov-27	991	32,898.10	Fixed	12.6000	10.2500	108.7301	105.2117	80,000.00	
FKD200815Y	KE100001428	31-Mar-08	13-Mar-28	1,117	34,789.80	Fixed	12.5000	10.7500	109.8456	105.4914	70,000.00	
FKD200815Y	KE100001436	28-Jun-08	10-Jun-28	1,189	34,789.80	Fixed	12.5000	10.7500	109.8456	105.4914	60,000.00	
FKD201015Y	KE400000350	24-Mar-10	10-Mar-20	1,845	22,339.25	Fixed	10.2500				98.8078	
FKD201015Y	KE400000358	24-Mar-10	10-Mar-20	1,845	22,339.25	Fixed	10.2500				98.8078	
FKD201115Y	KE400000367	24-Sep-12	8-Sep-27	2,735	48,304.95	Fixed	11.0000	11.4000	91.5948	89.8022	200,000.00	
FKD201115Y	KE400000375	24-Sep-12	8-Sep-27	2,735	48,304.95	Fixed	11.0000				94.9009	
FKD201115Y	KE400000383	24-Sep-12	8-Sep-27	2,735	48,304.95	Fixed	11.0000				94.9009	
FKD201215Y	KE400000376	27-Feb-13	7-Feb-28	2,809	42,138.45	Fixed	11.5000				97.4101	
FKD201315Y	KE400000389	28-Apr-13	12-Feb-28	3,072	39,878.60	Fixed	12.3000				98.2482	
FKD201315Y	KE400000402	28-Mar-13	12-Feb-28	3,072	39,878.60	Fixed	12.3000				98.2482	
FKD201415Y	KE400000473	22-Oct-13	3-Oct-33	4,974	29,564.90	Fixed	12.7000				104.1158	
FKD201415Y	KE400000487	22-Oct-13	3-Oct-33	4,974	29,564.90	Fixed	12.7000				104.1158	
FKD201415Y	KE500000405	29-Feb-19	3-Jun-34	5,072	14,713.70	Fixed	12.8070				102.1318	
FKD201515Y	KE500000198	13-Mar-19	24-Apr-34	5,177	42,508.15	Fixed	12.2440				101.4834	
FKD201515Y	KE500000328	28-Jul-19	10-Jul-34	5,254	50,573.30	Fixed	12.3400				100.5929	
<b>TWENTY YEAR BOND</b>												
FKD120810Y	KE100001493	30-Jun-08	5-Jun-28	3,028	38,145.10	Fixed	13.7500				102.7927	
FKD120110Y	KE200001178	30-Mar-11	5-Mar-31	4,052	42,865.80	Fixed	10.4000	10.4000	99.8920	97.3026	50,000.00	
FKD120110Y	KE200001207	28-Nov-12	5-Nov-32	4,438	44,481.65	Fixed	12.0000				100.2429	
FKD120110Y	KE500000454	26-Sep-16	1-Sep-36	6,038	12,781.20	Fixed	14.0000				109.2749	
FKD201010Y	KE500000825	30-Jul-10	5-Jul-30	6,710	16,866.85	Fixed	13.2000				104.6992	
FKD201010Y	KE500000855	30-Jul-10	5-Jul-30	6,710	16,866.85	Fixed	13.2000				103.3775	
FKD1201810Y	KE500000994	15-Apr-18	21-Mar-38	9,969	23,660.50	Fixed	12.4730				100.1151	
<b>TWENTY FIVE YEAR BOND</b>												
FKD1201020Y	KE400000389	28-Jun-10	28-May-35	5,578	20,190.50	Fixed	11.2500				91.2611	
FKD1201810Y	KE500000649	23-Jun-18	23-May-43	8,495	15,192.00	Fixed	13.4000				103.2796	
<b>THIRTY YEAR BOND</b>												
IBK 120110Y	KE200001135	28-Feb-11	21-Jan-41	7,641	28,144.70	Fixed	12.0000				94.1773	
<b>INFRASTRUCTURE BONDS</b>												
IFB 1200812Y	KE400000196	23-Feb-09	8-Feb-21	354	7,868.37	Fixed	12.5000				104.1666	
IFB 2200812Y	KE400000304	7-Dec-09	22-Nov-21	641	4,748.16	Fixed	12.0000				101.5128	
IFB 1201112Y	KE500000242	3-Oct-11	18-Sep-22	1,306	10,283.10	Fixed	12.0000				108.0282	
IFB 1201312Y	KE500000190	30-Sep-13	15-Sep-25	2,038	11,000.00	Fixed	11.0000				102.8621	
IFB 1201412Y	KE400000109	27-Oct-14	12-Oct-26	2,428	26,482.59	Fixed	11.0000				101.8202	
IFB 1201512Y	KE500000100	14-Sep-15	1-Sep-24	2,747	11,000.00	Fixed	11.0000				102.6114	
IFB 1201512Y	KE400000153	30-Mar-15	15-Mar-27	2,580	51,192.20	Fixed	11.0000				102.7832	
IFB 1201612Y	KE500000454	24-Mar-16	14-Mar-26	1,908	38,303.20	Fixed	12.5000				108.1078	
IFB 1201612Y	KE500000659	25-Oct-16	8-Oct-31	4,248	40,028.65	Fixed	12.0000				105.2825	
IFB 1201712Y	KE500000680	27-Feb-17	12-Feb-29	3,280	14,330.40	Fixed	12.0000				111.6248	
IFB 1201712Y	KE500000798	27-Mar-17	12-Feb-29	3,280	14,330.40	Fixed	12.0000				108.1059	
IFB 1201812Y	KE500000800	29-Jan-18	10-Jan-33	4,708	41,184.80	Fixed	12.0000	10.8000	111.3803	110.5661	200,000.00	
IFB 1201812Y	KE500000810	29-Jan-18	25-Oct-38	4,822	36,787.30	Fixed	11.6000				108.4596	
IFB 1201912Y	KE500000790	29-Mar-19	22-Feb-44	4,768	18,828.65	Fixed	12.5000				103.6746	
IFB 1201912Y	KE500000543	28-Oct-19	8-Oct-35	5,709	71,028.55	Fixed	11.7500	10.8244	110.0225	106.3103	363,800.00	
IFB 1201912Y	KE500000543	28-Oct-19	8-Oct-35	5,709	71,028.55	Fixed	11.7500	10.8200	109.9105	106.1983	200,000.00	
IFB 1201912Y	KE500000796	11-Sep-19	8-Apr-25	48	160.00	Fixed	10.0000	10.0000	103.7100	100.0000	194.917	
MAR12017Y	KE500000710	11-Sep-17	7-Sep-20	200	444.00	Fixed	10.0000	10.0000	104.4000	100.0000	416.515	
MAR2017Y	KE500000710	11-Sep-17	7-Sep-20	200	444.00	Fixed	10.0000	10.0000	104.4000	100.0000	416.515	
<b>GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION</b>												
FKD120110Y	KE200000178	30-Mar-11	5-Mar-31	4,052	9,365.80	Fixed	12.4000	8.7000	87.2706	85.3942	17,250.00	
FKD1201410Y	KE300000890	25-May-15	15-Mar-24	1,425	35,852.15	Fixed	12.1800	11.4000	103.4228	102.3805	10,000.00	
FKD1201810Y	KE500000454	26-Sep-16	1-Sep-36	6,038	12,781.20	Fixed	13.0000	12.0000	105.0801	103.1166	5,000.00	
FKD201810Y	KE500000855	30-Jul-18	5-Jul-38	6,710	16,866.85	Fixed	13.2000	12.6000	105.1087	104.2884	10,000.00	
FKD200715Y	KE100001360	26-Nov-07	7-Nov-27	991	32,898.10	Fixed	12.6000	10.5000	108.0607	104.9503	20,000.00	
FKD 1201815Y	KE500000796	15-Dec-19	8-Dec-24	1,754	28,491.08	Fixed	11.4900				100.8621	
IFB 1201112Y	KE200000242	3-Oct-11	18-Sep-22	1,306	10,283.10	Fixed	12.0000	8.5000	112.3783	107.4332	10,000.00	
IFB 1201612Y	KE500000100	14-Sep-15	1-Sep-24	2,747	25,119.55	Fixed	11.0000	8.3000	108.3608	104.2748	600.00	
IFB 1201512Y	KE400000153	30-Mar-15	15-Mar-27	2,580	51,192.20	Fixed	11.0000	8.9898	102.2931	102.7932	10,000.00	
IFB 1201512Y	KE400000153	30-Mar-15</										