

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE											February 26, 2020	
Issue No.	ISIN CODE	Issue Date	Maturity Date	Days to Maturity	Outstanding Balance in millions	Coupon Rate	Yield (%)	Dirty Price (%)	Clean Price (%)	Previous Price (%)	Total Value Traded (Kshs)	
<b>GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS ABOVE KES 50 MILLION</b>												
<b>TWO YEAR BONDS</b>												
FKD 1001910Y	KE00000932	28-Jun-10	28-Jan-21	334	23,774.63	Fixed	10.70%				101,0083	
<b>FIVE YEAR BONDS</b>												
FKD 100215Y	KE00000542	29-Jun-10	29-Jun-20	117	30,699.04	Fixed	13.10%				101,8845	
FKD 100215Y	KE00000904	30-Nov-10	28-Nov-20	271	30,873.85	Fixed	13.00%				105,8605	
FKD 100215Y	KE00000544	29-Jun-10	29-Apr-21	416	10,284.50	Fixed	14.24%				105,7783	
FKD 100215Y	KE00000502	29-Jun-10	18-Jul-21	309	29,306.30	Fixed	14.00%				107,4174	
FKD 100215Y	KE00000934	26-Sep-10	20-Sep-21	1,111	23,051.05	Fixed	13.11%	10.10%	109.8773	104.2879	106,2692	
FKD 100215Y	KE00000544	29-Jun-10	28-Aug-20	398	29,999.95	Fixed	13.60%		104.00%	104.00%	106,4163	
FKD 100215Y	KE00000764	29-Jun-10	17-Oct-22	964	20,712.10	Fixed	14.51%				106,4719	
FKD 100215Y	KE00000916	26-Mar-10	28-Mar-21	1,119	30,709.91	Fixed	12.00%				106,5773	
FKD 100215Y	KE00000947	25-Feb-10	18-Feb-24	1,454	66,082.22	Fixed	11.90%	11.00%	100.3884	100.3881	100,0117	
FKD 100215Y	KE00000706	19-Oct-10	18-Feb-24	1,331	28,475.15	Fixed	10.75%				100,0080	
FKD 100215Y	KE00000766	19-Oct-10	18-Feb-24	1,328	28,451.81	Fixed	11.40%				100,0080	
<b>TEN YEAR BONDS</b>												
FKD 100210Y	KE00000338	26-Apr-10	13-Apr-20	47	10,304.15	Fixed	8.70%				101,9087	
FKD 100210Y	KE00000198	1-Nov-10	18-Oct-20	296	33,387.30	Fixed	8.70%				98,6669	
FKD 100210Y	KE00000154	25-Jan-12	13-Apr-22	536	36,273.70	Fixed	12.20%				101,1263	
FKD 100210Y	KE00000902	1-Jul-11	18-Aug-21	1,209	30,828.00	Fixed	10.17%				101,1263	
FKD 100210Y	KE00000890	29-Mar-10	15-Jun-20	1,419	36,892.15	Fixed	14.18%				101,9624	
FKD 100210Y	KE00000932	29-Mar-10	15-Jun-20	2,364	19,306.85	Fixed	13.00%	11.65%	119.9273	115.1445	114,6133	
FKD 100210Y	KE00000747	11-Jul-11	15-Jul-22	1,078	36,178.80	Fixed	14.26%				101,1263	
FKD 100210Y	KE00000932	27-Feb-10	14-Aug-20	1,002	49,008.81	Fixed	12.00%				103,0642	
FKD 100210Y	KE00000916	17-Dec-10	4-Dec-20	3,204	49,008.81	Fixed	12.00%				105,7245	
FKD 100210Y	KE00000963	25-Feb-10	18-Feb-20	3,274	50,801.84	Fixed	14.40%	12.30%	100.8098	100.7396	100,0000	
FKD 100210Y	KE00000963	25-Feb-10	18-Feb-20	3,274	50,801.84	Fixed	14.40%	12.30%	100.3364	100.6661	100,0000	
FKD 100210Y	KE00000963	25-Feb-10	18-Feb-20	3,274	50,801.84	Fixed	14.40%	12.37%	100.6025	100.3364	100,0000	
FKD 100210Y	KE00000967	19-Aug-10	13-Mar-21	3,303	51,206.72	Fixed	10.20%				99,0165	
FKD 100210Y	KE00000878	19-Aug-10	13-Mar-21	3,449	49,074.80	Fixed	11.51%				99,0020	
FKD 100210Y	KE00000969	25-Nov-10	18-Nov-20	3,947	36,403.80	Fixed	12.00%	12.10%	104.1065	100.8600	100,0000	
FKD 100210Y	KE00000969	25-Nov-10	18-Nov-20	3,947	36,403.80	Fixed	12.00%	12.40%	102.4232	99.2887	100,0000	
<b>FIFTEEN YEAR BONDS</b>												
FKD100215Y	KE00000145	26-Mar-07	7-Mar-22	740	3,854.60	Fixed	14.50%				107,7395	
FKD100215Y	KE00000152	26-Jan-07	7-Sep-22	851	30,682.00	Fixed	13.00%	10.60%	108.8311	105.7924	101,0000	
FKD100215Y	KE00000152	26-Jan-07	7-Sep-22	851	30,682.00	Fixed	13.00%				106,9111	
FKD100215Y	KE00000148	31-Mar-07	13-Mar-22	1,411	34,789.80	Fixed	14.20%				106,6541	
FKD100215Y	KE00000152	26-Jan-07	7-Sep-22	1,695	21,852.60	Fixed	13.00%				108,0000	
FKD100215Y	KE00000152	29-Mar-07	18-Mar-22	1,489	20,338.20	Fixed	10.20%				98,9678	
FKD100215Y	KE00000158	24-Mar-11	13-Dec-22	2,172	13,517.10	Fixed	13.00%				99,9629	
FKD100215Y	KE00000973	24-Sep-12	4-Sep-27	2,249	48,304.34	Fixed	14.20%				94,9009	
FKD100215Y	KE00000973	24-Sep-12	4-Sep-27	2,249	48,304.34	Fixed	14.20%				94,9009	
FKD100215Y	KE00000170	25-Feb-13	17-Feb-28	2,809	54,138.44	Fixed	11.20%				97,4510	
FKD100215Y	KE00000170	25-Feb-13	17-Feb-28	2,809	54,138.44	Fixed	11.20%				97,4510	
FKD100215Y	KE00000842	29-Mar-10	18-Mar-21	5,277	49,254.00	Fixed	12.00%				98,6158	
FKD100215Y	KE00000878	23-Oct-10	13-Oct-21	4,388	29,296.20	Fixed	12.70%				104,2800	
FKD100215Y	KE00000842	29-Mar-10	18-Mar-21	5,277	54,138.44	Fixed	12.00%				100,0000	
FKD100215Y	KE00000154	26-Jan-07	7-Sep-22	1,361	20,119.70	Fixed	13.70%				101,8294	
FKD100215Y	KE00000154	26-Jan-07	7-Sep-22	1,361	20,119.70	Fixed	13.70%				101,8294	
FKD100215Y	KE00000148	31-Mar-07	13-Mar-22	1,411	34,789.80	Fixed	14.20%				101,8294	
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FKD100215Y	KE00000152	26-Jan-07	7-Sep-22	1,695	21,852.60	Fixed	13.00%				101,8294	
FKD100215Y	KE00000152	29-Mar-07	18-Mar-22	1,489	20,338.20	Fixed	10.20%				101,8294	
FKD100215Y	KE00000158	24-Mar-11	13-Dec-22	2,172	13,517.10	Fixed	13.00%				101,8294	
FKD100215Y	KE00000973	24-Sep-12	4-Sep-27	2,249	48,304.34	Fixed	14.20%				101,8294	
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FKD100215Y	KE00000170	25-Feb-13	17-Feb-28	2,809	54,138.44	Fixed	11.20%				101,8294	
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FKD100215Y	KE00000842	29-Mar-10	18-Mar-21	5,277	49,254.00	Fixed	12.00%				101,8294	
FKD100215Y	KE00000878	23-Oct-10	13-Oct-21	4,388	29,296.20	Fixed	12.70%				101,8294	
FKD100215Y	KE00000842	29-Mar-10	18-Mar-21	5,277	54,138.44	Fixed	12.00%				101,8294	
FKD100215Y	KE00000154	26-Jan-07	7-Sep-22	1,361	20,119.70	Fixed	13.70%				101,8294	
FKD100215Y	KE00000154	26-Jan-07	7-Sep-22	1,361	20,119.70	Fixed	13.70%				101,8294	
FKD100215Y	KE00000148	31-Mar-07	13-Mar-22	1,411	34,789.80	Fixed	14.20%				101,8294	
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FKD100215Y	KE00000878	23-Oct-10	13-Oct-21	4,388	29,296.20	Fixed	12.70%				101,8294	
FKD100215Y	KE00000842	29-Mar-10	18-Mar-21	5,277	54,138.44	Fixed	12.00%				101,8294	
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