

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE													December 16, 2019
Issue No.	ISIN CODE	Issue Date	Maturity Date	Days to Maturity	Outstanding Value in millions	Coupon Rate	Traded Yield (%)	Dirty Price (%)	Clean Price (%)	Previous Price (%)	Value Traded (KSh)		
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS ABOVE KES 50 MILLION													
TWO YEAR BONDS													
FIVE YEAR BONDS													
KEN1000009323		28-Jan-19	28-Jan-21	412	23,174.63	Fixed	10.7310				161,0283		
KEN1000002542	(Re-opened)	26-Jun-16	22-Jun-20	195	30,956.05	Fixed	13.1930				102,8645		
KEN1000003004		30-Nov-15	23-Nov-20	249	35,072.85	Fixed	13.8020				105,8605		
KEN1000004548		29-Aug-16	19-Aug-21	496	15,844.20	Fixed	14.3340				106,4644		
KEN1000005107		28-Jul-16	19-Jul-21	587	24,395.30	Fixed	14.8660				107,4712		
KEN1000006166		26-Sep-16	23-Sep-21	1,111	21,001.26	Fixed	15.1120				105,4003		
KEN1000007434		28-Aug-17	22-Aug-21	365	12,112.20	Fixed	12.4650				105,0004		
KEN1000007764		23-Oct-17	17-Oct-22	1,042	13,504.64	Fixed	12.9170				106,2719		
KEN1000008218		26-Mar-18	20-Mar-23	1,736	30,705.55	Fixed	12.2960				106,8611		
KEN1000008547		26-Feb-19	19-Feb-24	1,532	20,893.82	Fixed	11.3840				105,1270		
KEN1000010096		13-May-19	6-May-24	1,609	39,210.15	Fixed	10.8720				100,5886		
TEN YEAR BONDS													
KEN1000003328	(Re-opened)	26-Apr-10	13-Apr-20	125	19,364.15	Fixed	8.7960				99,8118		
KEN1000003598	(Re-opened)	1-Nov-10	18-Oct-20	314	18,849.90	Fixed	9.3070				99,5712		
KEN1000003558	(Re-opened)	26-Jun-12	13-Jun-22	816	35,223.10	Fixed	12.7050				105,0665		
KEN1000004037	(Re-opened)	1-Jul-13	19-Jun-23	1,287	39,248.20	Fixed	12.3710				104,9617		
KEN1000004890	(Re-opened)	26-May-16	15-May-24	1,487	18,802.16	Fixed	12.3800				105,3824		
KEN1000005029		26-Aug-16	17-Aug-21	2,442	16,306.45	Fixed	15.0390				121,7105		
KEN1000007227		31-Jul-17	19-Jul-27	3,079	27,241.80	Fixed	12.8660				109,3700		
KEN1000007674		27-Aug-18	18-Aug-28	3,179	46,006.85	Fixed	12.6860				103,8187		
KEN1000008216		11-Dec-18	4-Dec-28	3,262	26,158.96	Fixed	12.8020				105,7345		
KEN1000008651		26-Feb-19	2-Feb-29	3,781	32,008.00	Fixed	12.2360				104,8774		
KEN1000008977		15-Apr-19	2-Apr-29	3,401	61,308.72	Fixed	12.3000				105,0925		
KEN1000008478		18-Aug-19	8-Aug-29	3,527	45,014.60	Fixed	11.1170				95,8945		
KEN1000008669		29-Nov-19	12-Nov-29	3,625	34,463.49	Fixed	12.2800				100,6000		
FIFTEEN YEAR BONDS													
KEN1000013445		26-Mar-07	7-Mar-22	815	3,656.60	Fixed	16.5000				102,3880		
KEN1000013350		25-Jun-07	8-Jun-22	908	33,644.84	Fixed	13.8000				109,7220		
KEN1000013860	(Re-opened)	26-Nov-07	7-Nov-22	1,063	32,958.10	Fixed	12.5000				106,3386		
KEN1000014248		21-Mar-08	21-Mar-23	1,189	33,983.50	Fixed	12.2000				107,1652		
KEN1000015456		26-Oct-09	7-Oct-24	1,762	16,400.45	Fixed	12.6000				104,2407		
KEN1000015550		26-Mar-10	10-Mar-25	1,817	22,336.25	Fixed	10.2000				98,9578		
KEN1000015558	(Re-opened)	26-Mar-11	8-Mar-26	2,798	15,513.10	Fixed	9.8000				94,8574		
KEN1000015873		24-Sep-12	5-Sep-27	2,827	48,304.95	Fixed	11.0000				94,9909		
KEN1000016700	(Re-opened)	25-Feb-16	7-Feb-28	2,981	62,138.45	Fixed	11.2500				100,2465		
KEN1000013808		29-Jun-13	10-Apr-28	3,054	24,001.225	Fixed	12.0000				104,0374		
KEN1000016832		26-May-16	8-Mar-31	3,277	30,051.470	Fixed	12.6500				108,6115		
KEN1000016873		23-Oct-16	3-Oct-31	3,698	2,484.100	Fixed	12.4000				104,4460		
KEN1000018432		26-Jun-19	9-Jun-34	5,144	14,719.700	Fixed	12.8570				103,8216		
KEN1000018104		13-Mar-19	2-Feb-34	5,249	16,319.16	Fixed	12.7340				102,6495		
KEN1000018128		29-Jul-19	10-Jul-34	5,326	50,078.30	Fixed	12.3440				100,2369		
TWENTY YEAR BOND													
KEN1000014993	(Re-opened)	30-Jun-08	5-Jun-28	3,709	38,145.10	Fixed	13.7500				110,7150		
KEN1000120079	(Re-opened)	KEN1000021276	30-May-11	5-May-31	4,164	9,365.80	Fixed	10.0000			86,7036		
KEN1000120079	(Re-opened)	KEN1000012945	26-Nov-12	7-Nov-23	4,710	24,581.45	Fixed	12.0000			100,3349		
KEN1000162079		KEN1000008543	26-Sep-16	1-Sep-36	6,119	12,761.20	Fixed	14.0000			109,7249		
KEN1000182079		KEN1000008555	26-Mar-18	1-Mar-38	6,696	21,003.65	Fixed	13.0000			101,6996		
KEN1000182079		KEN1000008555	30-Jul-18	5-Jul-38	6,792	15,820.75	Fixed	13.0000			102,7727		
KEN1000182079		KEN1000009984	15-Apr-19	21-Mar-39	7,041	23,694.73	Fixed	12.8730			100,7351		
THIRTY FIVE YEAR BOND													
KEN1000182079	(Re-opened)	KEN1000003089	26-Jun-10	26-May-35	5,648	20,192.50	Fixed	11.2500			91,2811		
KEN1000182079	(Re-opened)	KEN1000004645	26-Jun-18	26-May-43	8,367	5,171.81	Fixed	13.4000			103,1196		
THIRTY YEAR BOND													
KEN1000182079	(Re-opened)	KEN1000002135	26-Feb-11	21-Jan-41	7,713	26,144.70	Fixed	12.0000			84,1774		
INFRASTRUCTURE BONDS													
FR_12/09/13/27		KEN1000010319	23-Feb-09	8-Feb-21	426	7,858.37	Fixed	12.8000			104,1666		
FR_2/09/12/21		KEN1000013004	7-Dec-09	22-Nov-21	713	10,111.05	Fixed	12.0000			101,8126		
FR_12/11/21/27		KEN1000012442	3-Oct-11	18-Sep-23	1,378	10,283.10	Fixed	12.0000			107,3024		
FR_12/01/13/26		KEN1000018130	30-Sep-13	15-Sep-25	1,208	22,800.35	Fixed	11.0000			104,2901		
FR_12/14/12/27		KEN1000011109	27-Oct-14	12-Oct-26	2,499	36,480.90	Fixed	11.0000			103,9864		
FR_12/03/09/21		KEN1000014100	16-Dec-15	2-Dec-24	1,819	26,119.55	Fixed	11.0000			101,6092		
FR_12/01/12/25		KEN1000011053	30-Mar-15	15-Mar-27	2,602	51,150.20	Fixed	11.0000			101,4026		
FR_12/01/15/25		KEN1000014654	24-May-16	12-Mar-26	1,989	38,303.20	Fixed	12.0000	10.8500	105.9051	105.1095	107,1782	132,000.000
FR_12/01/15/25		KEN1000008543	24-Oct-16	6-Oct-31	4,219	45,029.65	Fixed	10.8500	105.9051	105.1095	106,2623		
FR_12/01/17/27		KEN1000006690	27-Feb-17	12-Feb-29	3,352	14,300.45	Fixed	12.0000			111,6224		
FR_12/01/17/27		KEN1000017985	27-Nov-17	19-Nov-24	1,805	41,462.40	Fixed	12.6000			104,6689		
FR_12/01/18/27		KEN1000018020	26-Mar-18	10-Mar-30	4,798	41,250.34	Fixed	12.8000			106,0646		
FR_12/01/18/27		KEN1000018020	19-Nov-18	25-Oct-38	6,894	40,393.25	Fixed	11.9500			100,5120		
FR_12/01/18/27		KEN1000009109	26-Mar-18	22-Feb-44	5,800	16,320.16	Fixed	12.0000			100,8846		
FR_12/01/18/27		KEN1000005543	26-Oct-19	8-Oct-35	5,781	68,466.07	Fixed	11.7500	101.7048	101.6885	100.8885	100,8328	262,100,000
FR_12/01/18/27		KEN1000005543	26-Oct-19	8-Oct-35	5,781	68,466.07	Fixed	11.7500	101.8000	101.5092	99.9412	100,8328	100,000,000
FR_12/01/18/27		KEN1000005543	26-Oct-19	8-Oct-35	5,781	68,466.07	Fixed	11.7500	101.6500	100.7287	98.7447	100,8328	300,000,000
FR_12/01/18/27		KEN1000005543	26-Oct-19	8-Oct-35	5,781	68,466.07	Fixed	11.7500	101.5883	100.3003	100,8328	200,000,000	
FR_12/01/18/27		KEN1000005543	26-Oct-19	8-Oct-35	5,781	68,466.07	Fixed	11.7500	101.3287	98.9887	100,8328	200,000,000	
FR_12/01/18/27		KEN1000005543	26-Oct-19	8-Oct-35	5,781	68,466.07	Fixed	11.7500	101.7500	100.7502	99.2542	100,8328	100,000,000
MAK12/17/23		KEN1000007766	11-Apr-17	8-Apr-20	126	100.00	10.0000	101.7200			100,0000	73,358	
MAK10/17/23		KEN1000007710	11-Sep-17	7-Sep-20	272	444.00	10.0000	102.5000			100,0000	582,886	
BONDS & COLLATRY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION													
KEN1000121559		KEN1000002875	24-Sep-12	6-Sep-27	2,827	48,304.95	Fixed	11.0000	101.0100	102.4807	99.9120	94,9609	6,000,000
KEN1000121559		KEN1000002875	24-Sep-12	6-Sep-27	2,827	48,304.95	Fixed	11.0000	101.0200	102.4294	94,9609	15,000,000	
KEN1000121559		KEN1000004549	26-Sep-16	20-Sep-21	1,111	21,001.26	Fixed	15.1120	104.6469	102.1462	105,4003	17,400,000	
KEN1000121559		KEN1000004878	19-Aug-19	8-Aug-29	3,527	45,014.60	Fixed	11.1170	104.3087	100.7444	95,8945	7,200,000	
KEN1000121559		KEN1000004878	19-Aug-19	8-Aug-29	3,527	45,014.60	Fixed	11.1170	104.3087	100.7444	95,8945	6,000,000	
KEN1000121559		KEN1000004878	19-Aug-19	8-Aug-29	3,527	45,014.60	Fixed	11.1170	104.6469	102.8203	95,8945	700,000	
FR_12/01/09/21		KEN1000014100	16-Dec-15	2-Dec-24	1,819	26,119.55	Fixed	11.0000	9.5000	103.6977	101,6092	5,000,000	
FR_12/01/12/25		KEN1000011053	30-Mar-15	15-Mar-27	2,602	51,150.20	Fixed	11.0000	101.6198	99.8118	101,4026	300,000	
FR_12/01/15/25		KEN1000005543	26-Oct-19	8-Oct-35	5,781	68,466.07	Fixed	11.7500	101.3579	99.9899	100,8328	5,000,000	
FR_12/01/15/25		KEN1000005543	26-Oct-19	8-Oct-35	5,781	68,466.07	Fixed	11.7500	101.2100	100.5194	100,8328	10,000,000	
FR_12/01/18/27		KEN1000005543	26-Oct-19	8-Oct-35	5,781	68,466.07	Fixed	11.7500	101.4302	100.7132	100,8328	1,000,000	
CORPORATE BONDS													
CENTAUR BOND SERIES UNSECURED FIXED RATE AND EQUITY LINKED NOTES													
CTAB-BD-08-08-2013		KEN1000002256	12-Nov-15	8-Jun-20	181	3,899.22	FIXED	13.0000			105,8021		
CTAB-BD-08-08-2013.1	YTM: yield to maturity	KEN1000002872	28-Oct-15	8-Jun-20	181	2,100.77	FIXED	12.0000			105,8021		
CTAB-BD-08-08-2013.2		KEN1000002969	15-Nov-15	8-Jun-20	181	2,100.77	FIXED	12.0000			8,8000		
STANBEC MEDIUM TERM NOTE													
STANBEC 08/10/21/25		KEN1000002438	15-Dec-14	8-Oct-21	729	5,080.00	FIXED	12.9000			107,3325		
CBA FIXED MEDIUM TERM NOTE													
CBA-BD-14/10/2013.1/25		KEN1000002923	22-Dec-14	14-Dec-20	375	7,000.00	FIXED	12.7500			105,9373		
CBA-BD-13/03/13-003-12.95		KEN1000015427	23-Mar-15	19-Mar-20	160	5,000.00	FIXED	12.9000			101,0119		
CBA-BD-13/03/13-003-12.17		KEN1000007070	3-Apr-17	28-Mar-22	637	5,000.00	FIXED	14.1500			100,0000		
HQA-KOKE MEDIUM TERM													