

 BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE 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 (%) December 13, 2019 Value Traded (KSh)													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS ABOVE KES 50 MILLION													
TWO YEAR BONDS													
FIVE YEAR BONDS													
FND 1201010Y		KE5000009323	28-Jan-19	28-Jan-21	409		23.774.63	Fixed	10.7310				161.0283
FND 1201015Y	(Re-opened)	KE5000002542	26-Jun-16	26-Jun-20	192		30.956.05	Fixed	13.1930				102.8645
FND 1201016Y		KE5000003004	30-Nov-16	23-Nov-20	245		30.672.85	Fixed	13.8020				105.8605
FND 1201016Y		KE5000004548	26-Aug-16	19-Aug-21	499		15.844.20	Fixed	14.3345				106.4645
FND 1201016Y		KE5000005107	25-Jul-16	19-Jul-21	584		24.395.30	Fixed	14.8980				107.4712
FND 1201016Y		KE5000005616	26-Sep-16	23-Sep-21	1,111		21.001.26	Fixed	13.1120				105.0004
FND 1201017Y		KE5000007434	28-Aug-17	22-Aug-21	983		12.112.20	Fixed	12.4650				105.0004
FND 1201017Y		KE5000007764	23-Oct-17	17-Oct-22	1,039		13.504.64	Fixed	12.6170				106.2719
FND 1201018Y		KE5000008218	26-Mar-18	20-Mar-23	1,193		30.795.55	Fixed	12.2990				106.8611
FND 1201019Y		KE5000008847	25-Feb-19	19-Feb-24	1,529		20.893.82	Fixed	11.3840				105.1270
FND 1201019Y		KE5000001096	13-May-19	8-May-24	1,606		39.210.15	Fixed	10.8720				100.5886
TEN YEAR BONDS													
FND 120101010Y	(Re-opened)	KE4000003329	26-Apr-10	13-Apr-20	122		19.394.15	Fixed	8.7960				99.8116
FND 120101010Y	(Re-opened)	KE1000001098	1-Nov-10	15-Oct-20	311		18.849.90	Fixed	9.3070				99.2132
FND 120101010Y	(Re-opened)	KE5000003358	26-Jun-12	13-Jun-22	813		30.223.10	Fixed	12.7050				105.0865
FND 120101010Y	(Re-opened)	KE2000000607	1-Jul-13	13-Jun-23	1,284		39.248.20	Fixed	12.3710				104.9617
FND 120101010Y	(Re-opened)	KE5000003890	26-Mar-16	15-Mar-24	1,496		24.802.16	Fixed	12.3800				105.3824
FND 120101010Y		KE5000005029	26-Aug-16	17-Aug-26	2,439		16.306.45	Fixed	15.0390				121.7105
FND 120101010Y		KE5000007227	31-Jul-17	19-Jul-27	3,079		27.241.80	Fixed	12.8660				109.0700
FND 120101010Y		KE5000007676	27-Aug-18	14-Aug-28	3,187		46.606.85	Fixed	12.6880				104.1812
FND 120101010Y		KE5000008218	17-Dec-18	4-Oct-28	3,279		26.158.96	Fixed	12.8020				105.7345
FND 120101010Y		KE5000008651	20-Feb-19	12-Feb-29	3,349		22.208.10	Fixed	12.3820				104.8734
FND 120101010Y		KE5000008977	10-Apr-19	2-Apr-29	3,399		61.309.72	Fixed	12.3000				105.0925
FND 120101010Y		KE5000008478	18-Aug-19	8-Sep-29	3,524		45.014.60	Fixed	11.1170				95.8945
FND 120101010Y		KE5000008569	29-Nov-19	12-Nov-29	3,622		34.463.49	Fixed	12.2890				100.6000
FIFTEEN YEAR BONDS													
FND 12010115Y		KE1000001345	26-Mar-07	7-Mar-22	815		3.656.40	Fixed	16.5000				102.3880
FND 12010115Y		KE1000001350	25-Jun-07	8-Jun-22	906		33.644.64	Fixed	13.8000				109.7220
FND 12010115Y	(Re-opened)	KE1000001380	26-Nov-07	7-Nov-22	1,090		32.958.10	Fixed	12.5000				106.3388
FND 12010115Y		KE1000001405	23-Mar-08	7-Mar-23	1,186		33.983.50	Fixed	12.2000				107.1652
FND 12010115Y		KE5000003456	26-Oct-09	5-Oct-24	1,760		3.620.45	Fixed	12.9000				104.2620
FND 12010115Y		KE5000003550	26-Mar-10	10-Mar-25	1,814		22.336.25	Fixed	10.2000				98.9578
FND 12010115Y	(Re-opened)	KE5000003558	26-Mar-11	8-Nov-26	2,181		13.513.10	Fixed	9.8000				94.6574
FND 12010115Y		KE4000003873	24-Sep-12	5-Sep-27	2,824		48.304.95	Fixed	11.0000				94.8909
FND 12010115Y	(Re-opened)	KE4000003700	23-Feb-13	7-Feb-28	2,870		62.138.45	Fixed	11.2500				100.2465
FND 12010115Y		KE4000003808	29-Jun-13	10-Apr-28	3,041		24.001.225	Fixed	12.0000				104.0374
FND 12010115Y		KE5000003832	26-Mar-16	8-Mar-31	3,277		30.051.470	Fixed	12.6000				108.6110
FND 12010115Y		KE5000003873	23-Oct-16	3-Oct-31	3,401		2.884.480	Fixed	12.4500				104.4480
FND 12010115Y		KE5000003832	26-Jun-19	9-Jun-34	3,141		16.719.700	Fixed	12.8570				103.8210
FND 12010115Y		KE5000001104	13-Mar-19	24-Mar-34	3,248		18.319.16	Fixed	12.7340				102.6495
FND 12010115Y		KE6000001328	29-Jun-19	10-Jul-34	3,323		50.078.30	Fixed	12.3440				100.2309
TWENTY YEAR BONDS													
FND 12020120Y	(Re-opened)	KE1000001493	30-Jun-08	5-Jun-28	3,297		38.145.10	Fixed	13.7500				110.7150
FND 12010120Y	(Re-opened)	KE2000002178	30-May-11	5-May-31	4,161		9.365.80	Fixed	10.0000				86.7036
FND 12010120Y	(Re-opened)	KE5000003945	26-Nov-12	19-Nov-29	4,707		4.581.65	Fixed	12.0000				100.3349
FND 12010120Y		KE5000004543	26-Sep-16	1-Sep-36	6,107		12.761.20	Fixed	14.0000				109.7249
FND 12010120Y		KE5000004543	26-Mar-16	1-Mar-36	6,693		21.028.95	Fixed	12.0000				101.6996
FND 12010120Y		KE5000004550	30-Jul-16	5-Jul-36	6,779		18.820.78	Fixed	13.0000				102.7727
FND 12010120Y		KE5000004994	15-Apr-19	21-Mar-39	7,036		23.694.73	Fixed	12.8730				100.7351
TWENTY FIVE YEAR BONDS													
FND 12010125Y	(Re-opened)	KE4000003089	26-Jun-10	28-May-35	5,845		20.192.50	Fixed	11.2500				91.2811
FND 12010125Y		KE5000004545	29-Jun-18	24-May-43	8,364		5.171.81	Fixed	13.4000				103.2196
THIRTY YEAR BONDS													
FND 12010130Y	(Re-opened)	KE2000002135	28-Feb-11	21-Jan-41	7,710		25.144.70	Fixed	12.0000				84.1774
INFRASTRUCTURE BONDS													
FR 1200812Y		KE4000001195	23-Feb-09	8-Feb-21	423		7.858.37	Fixed	12.8000				104.1666
FR 1200812Y		KE4000001204	7-Dec-09	22-Nov-21	710		10.111.05	Fixed	12.0000				101.8126
FR 1201012Y		KE5000002242	3-Oct-11	18-Sep-23	1,379		12.283.10	Fixed	12.0000				107.3024
FR 1201012Y		KE5000001130	30-Sep-10	15-Sep-23	1,203		27.820.35	Fixed	11.0000				104.2501
FR 1201012Y		KE4000001109	27-Oct-14	12-Oct-26	2,495		36.480.90	Fixed	11.0000				103.9984
FR 1201010Y		KE5000001100	16-Dec-15	2-Nov-26	1,816		26.119.55	Fixed	11.0000				101.6092
FR 1201010Y		KE5000001053	30-Mar-15	15-Mar-27	2,649		51.152.20	Fixed	11.0000				101.4092
FR 1201010Y		KE5000004543	23-Mar-16	12-Mar-26	1,877		36.303.20	Fixed	12.0000				105.1496
FR 1201010Y		KE5000004550	24-Oct-16	4-Oct-31	4,315		40.029.65	Fixed	12.0000				105.2523
FR 1201010Y		KE5000006990	27-Feb-17	12-Feb-29	3,349		14.300.40	Fixed	12.0000				111.6224
FR 1201010Y		KE5000007985	27-Nov-17	19-Nov-24	1,902		41.462.40	Fixed	12.0000				106.7814
FR 1201010Y		KE5000008020	29-Mar-18	10-Mar-31	4,777		41.250.34	Fixed	12.0000				106.0646
FR 1201010Y		KE5000009109	19-Nov-18	25-Oct-38	8,891		40.393.25	Fixed	11.9500				100.8120
FR 1201010Y		KE5000009296	29-Mar-19	24-Feb-44	8,891		16.303.16	Fixed	12.0000				100.8844
FR 1201010Y		KE5000004543	28-Oct-19	8-Oct-35	5,778		68.466.07	Fixed	11.7500				99.6086
FR 1201010Y		KE5000004543	11-Apr-17	8-Apr-30	117		150.00	Fixed	10.0000	101.8109	100.0000	100.0000	106.2705
FR 1201010Y		KE5000007910	11-Sep-17	7-Sep-30	209		444.00	Fixed	10.0000	102.1000	102.1000	100.0000	493.254
BONDS SELL/BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION													
FND 12010110Y		KE4000003873	24-Sep-12	5-Sep-27	2,824		48.304.95	Fixed	11.0000	11.0100	102.5713	99.8720	94.9609
FND 120101010Y		KE5000003329	26-Mar-16	1-Mar-26	1,683		21.083.95	Fixed	13.8000	12.8000	104.8753	102.0376	101.0988
FND 12010110Y	(Re-opened)	KE1000001380	26-Nov-07	7-Nov-22	1,090		32.958.10	Fixed	12.5000	11.5000	103.3677	102.2888	106.3388
FR 1200812Y		KE4000001195	23-Feb-09	8-Feb-21	423		7.858.37	Fixed	12.8000	12.8000	106.5364	104.2035	104.1666
FR 1201012Y		KE5000001130	30-Sep-10	15-Sep-23	1,203		27.820.35	Fixed	11.0000	10.9200	101.6517	100.2899	104.2501
FR 1201012Y		KE4000001109	27-Oct-14	12-Oct-26	2,495		36.480.90	Fixed	11.0000	10.9200	101.8724	100.2708	103.9984
FR 1201010Y		KE5000001100	16-Dec-15	2-Nov-26	1,816		26.119.55	Fixed	11.0000	10.9200	101.8724	100.2708	103.9984
FR 1201010Y		KE5000001053	30-Mar-15	15-Mar-27	2,649		51.152.20	Fixed	11.0000	10.9200	101.8724	100.2708	103.9984
FR 1201010Y		KE5000004543	23-Mar-16	12-Mar-26	1,877		36.303.20	Fixed	12.0000	11.7500	111.7989	110.2696	105.1496
FR 1201010Y		KE5000004550	24-Oct-16	4-Oct-31	4,315		40.029.65	Fixed	12.0000	12.0000	105.1598	105.2523	105.1496
FR 1201010Y													