

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE													December 3, 2019
Issue No.	ISIN CODE	Issue Date	Maturity Date	Days to Maturity	Outstanding Value in millions	Coupon Rate	Coupon (%)	Traded Yield (%)	Dirty Price (%)	Clean Price (%)	Previous Price (%)	Value Traded (Ksh)	
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS ABOVE KES 50 MILLION													December 3, 2019
TWO YEAR BONDS													
FIVE YEAR BONDS													
FSD 1201010V	KE000000923	28-Jan-19	28-Jan-21	418	23,174.63	Fixed		10.7310				161,0283	
FSD 1201010V	(Re-opened)	KE000000264	28-Jun-18	22-Jun-20	202	30,956.05	Fixed	13.1930	8.8000	108.1330	102.4814	102,4049	86,000,000
FSD 1201010V	KE000000204	30-Nov-18	23-Nov-20	306	30,072.85	Fixed		13.8020				103,8605	
FSD 1201010V	KE000000448	28-Mar-18	19-Apr-21	800	18,844.20	Fixed		14.3450				106,4664	
FSD 1201010V	KE000000107	28-Jul-18	19-Jul-21	896	24,395.30	Fixed		14.8880				107,4712	
FSD 1201010V	KE000000406	28-Sep-18	20-Sep-21	1,111	21,001.36	Fixed		15.1120				105,4093	
FSD 1201010V	KE000000434	28-Aug-17	22-Aug-21	993	12,112.20	Fixed		12.4650				105,0004	
FSD 1201010V	KE000000174	23-Oct-17	17-Oct-20	1,049	13,904.64	Fixed		12.6170				106,2719	
FSD 1201010V	KE000000618	28-Mar-18	20-Mar-23	1,200	30,795.55	Fixed		12.2960				106,8611	
FSD 1201010V	KE000000847	28-Feb-19	19-Feb-24	1,539	20,893.82	Fixed		11.3840				105,1270	
FSD 1201010V	KE000000106	13-May-19	4-May-24	1,616	39,210.15	Fixed		10.8720				100,5886	
TEN YEAR BONDS													
FSD 1201010V	(Re-opened)	KE400000328	28-Apr-10	13-Apr-20	132	19,384.15	Fixed	8.7960				99,8118	
FSD 1201010V	(Re-opened)	KE100000198	1-Nov-10	10-Oct-20	321	18,849.90	Fixed	9.3070				99,5712	
FSD 1201010V	(Re-opened)	KE000000358	28-Jun-12	13-Jun-22	903	30,223.10	Fixed	12.7000				103,9885	
FSD 1201010V	(Re-opened)	KE200000607	1-Jul-13	13-Jun-23	1,294	39,248.20	Fixed	12.3710				109,0705	
FSD 1201010V	(Re-opened)	KE000000890	28-May-16	15-Apr-24	1,564	23,802.18	Fixed	12.3800				105,3824	
FSD 1201010V	KE000000529	28-Aug-16	17-Aug-26	2,449	18,306.45	Fixed		15.0390				121,7105	
FSD 1201010V	KE000000727	31-Jul-17	19-Jul-27	1,079	27,241.40	Fixed		12.8660				109,1030	
FSD 1201010V	KE000000176	27-Aug-18	18-Aug-28	1,177	46,606.85	Fixed		12.6880	11.6000	109.2690	105.8187	106,1643	50,000,000
FSD 1201010V	KE000000918	11-Dec-18	4-Dec-28	1,389	28,158.96	Fixed		12.3020				105,7340	
FSD 1201010V	KE000000963	28-Feb-19	2-Feb-29	1,379	32,208.00	Fixed		12.2380				104,8734	
FSD 1201010V	KE000000987	10-Apr-19	2-Apr-29	1,408	61,308.72	Fixed		12.3000				105,0825	
FSD 1201010V	KE000000478	18-Aug-19	8-Aug-29	1,334	45,014.60	Fixed		11.1170				95,8945	
FSD 1201010V	KE000000669	29-Nov-19	12-Nov-29	1,632	36,463.69	Fixed		12.2890				100,8715	
FIFTEEN YEAR BONDS													
FSD 1201010V	KE100000145	28-Mar-07	7-Mar-22	905	3,956.40	Fixed		16.5000				102,3880	
FSD 1201010V	KE100000130	29-Jun-07	8-Jun-22	918	34,644.84	Fixed		13.8000				109,7220	
FSD 1201010V	(Re-opened)	KE100000186	28-Nov-07	7-Nov-22	1,070	34,908.10	Fixed	12.3000				106,3388	
FSD 1201010V	KE100000140	23-Mar-08	23-Mar-23	1,196	33,983.50	Fixed		12.3000				107,1652	
FSD 1201010V	KE000000456	25-Oct-09	25-Oct-24	1,770	34,600.45	Fixed		12.7000				104,6020	
FSD 1201010V	KE000000500	28-Mar-10	13-Mar-25	1,924	29,336.25	Fixed		10.8000				98,9078	
FSD 1201010V	KE000000158	28-Mar-11	8-Mar-26	1,705	13,513.10	Fixed		9.8000				94,9572	
FSD 1201010V	KE400000287	24-Sep-12	5-Sep-27	2,834	48,304.95	Fixed		11.0000	12.0000	107.3490	94.8009	90,7077	300,000,000
FSD 1201010V	KE000000730	29-Feb-13	7-Feb-28	2,388	62,138.43	Fixed		11.1000				101,2590	
FSD 1201010V	KE000000842	28-Mar-16	8-Mar-31	1,777	30,051.470	Fixed		12.6000				108,6410	
FSD 1201010V	KE000000872	23-Oct-16	3-Oct-31	1,603	2,884.100	Fixed		12.5000				104,4480	
FSD 1201010V	KE000000840	28-Jun-19	9-Jun-24	1,611	16,179.70	Fixed		12.8570				103,8210	
FSD 1201010V	KE000000104	13-Mar-19	24-Mar-24	1,298	18,319.16	Fixed		12.7440				102,6469	
FSD 1201010V	KE000000128	29-Jun-19	10-Jul-24	1,533	50,078.30	Fixed		12.3400				100,0029	
TWENTY YEAR BOND													
FSD 1202010V	(Re-opened)	KE100000193	30-Jun-08	5-Jun-28	1,107	38,145.10	Fixed	13.7500				110,7100	
FSD 1201010V	(Re-opened)	KE200000278	30-May-11	5-May-31	4,171	9,365.80	Fixed	10.0000				86,7036	
FSD 1201010V	(Re-opened)	KE000000245	28-Nov-12	7-Nov-27	4,717	14,581.65	Fixed	12.0000				100,3349	
FSD 1201010V	KE000000854	28-Sep-16	1-Sep-36	8,117	12,781.20	Fixed		14.0000				109,7249	
FSD 1201010V	KE000000865	28-Mar-18	1-Mar-38	5,683	23,008.95	Fixed		13.0000				101,6986	
FSD 1201010V	KE000000865	20-Jul-18	5-Jul-38	6,789	15,820.75	Fixed		13.0000	12.8000	107.3782	102.7727	105,9216	94,000,000
FSD 1201010V	KE000000984	15-Apr-19	21-Apr-39	7,048	23,694.73	Fixed		12.8730	12.8000	102.4574	100.4751	95,9147	300,000,000
TWENTY FIVE YEAR BOND													
FSD 1201010V	(Re-opened)	KE400000308	28-Jun-10	28-May-35	8,655	20,192.50	Fixed	11.2500				91,2811	
FSD 1201010V	KE000000845	29-Jun-18	24-May-43	8,574	3,171.81	Fixed		13.4000				103,1196	
THIRTY YEAR BOND													
FSD 1201010V	(Re-opened)	KE2000002135	28-Feb-11	21-Jan-41	7,720	28,144.70	Fixed	12.0000				84,1774	
INFRASTRUCTURE BONDS													
FR 1202012V	KE400000105	23-Feb-09	8-Feb-21	433	7,858.37	Fixed		12.0000				104,1666	
FR 1202012V	KE400000304	7-Dec-09	22-Nov-21	720	10,111.05	Fixed		12.0000				101,8126	
FR 1201012V	KE000000242	3-Oct-11	18-Sep-23	1,389	10,283.10	Fixed		12.0000				107,3024	
FR 1201012V	KE000000130	30-Sep-10	15-Sep-23	1,113	12,800.30	Fixed		11.0000				104,2901	
FR 1201012V	KE400000109	27-Oct-14	12-Oct-26	2,505	36,480.90	Fixed		11.0000				103,9984	
FR 1201012V	KE000000100	16-Dec-15	4-Dec-26	1,806	28,119.55	Fixed		11.0000				101,6092	
FR 1201012V	KE000000153	30-Mar-16	15-Mar-27	2,609	51,150.20	Fixed		11.0000	10.5000	103.5465	101.4009	97,5771	50,000,000
FR 1201012V	KE000000484	23-Mar-16	12-May-26	1,987	28,303.20	Fixed		12.0000				107,1782	
FR 1201012V	KE000000650	24-Oct-16	4-Oct-31	4,305	40,029.65	Fixed		12.0000				106,9203	
FR 1201012V	KE000000690	27-Feb-17	12-Feb-29	1,309	14,300.40	Fixed		12.0000				111,6224	
FR 1201012V	KE000000788	27-Nov-17	18-Nov-24	1,812	41,462.40	Fixed		12.0000				104,688	
FR 1201012V	KE000000901	29-Mar-18	10-Apr-30	1,787	41,250.34	Fixed		12.0000	11.6000	109.7981	105.4628	105,4221	50,000,000
FR 1201012V	KE000000919	18-Nov-18	25-Oct-38	8,901	40,393.25	Fixed		11.9500				101,2828	
FR 1201012V	KE000000936	29-Mar-19	24-Feb-44	8,847	18,303.06	Fixed		12.0000				100,8844	
FR 1201012V	KE000000543	28-Oct-19	8-Oct-35	5,788	68,466.07	Fixed		11.7500	11.2500	104.4480	103.2889	99,9741	87,800,000
FR 1201012V	KE000000543	28-Oct-19	8-Oct-35	5,788	68,466.07	Fixed		11.7500	11.2500	104.4480	98.9078	99,9741	100,000,000
FR 1201012V	KE000000936	11-Apr-19	10-Apr-35	127	150.00	Fixed		10.0000	10.5000	103.5465	100.0000	117,118	
FR 1201012V	KE000000210	11-Sep-17	7-Sep-20	275	444.00	Fixed		10.0000	102.3100	100.0000	100.0000	100,000	817,248
BONDS SELL/BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION													
FSD 1201010V	KE000000127	31-Jul-11	19-Jul-21	3,073	27,841.80	Fixed		12.9660	11.9600	109.2543	104.7604	109,3700	3,000,000
FSD 1201010V	KE000000987	13-Apr-19	2-Apr-29	1,408	11,320.72	Fixed		12.3000	11.2400	107.6893	106.0087	105,0925	10,000,000
FSD 1201010V	KE000000476	18-Aug-19	8-Aug-29	1,324	45,014.60	Fixed		11.1170	11.2000	104.8004	101.3095	95,8945	8,000,000
FSD 1201010V	KE000000476	18-Aug-19	8-Aug-29	1,324	45,014.60	Fixed		11.1170	11.3100	105.5466	97.9545	97,9545	10,000,000
FSD 1201010V	(Re-opened)	KE100000130	28-Nov-07	7-Nov-22	1,070	34,908.10	Fixed	12.3000	11.8500	102.8026	102.0471	106,3388	4,000,000
FSD 1201010V	KE000000350	28-Mar-10	13-Mar-25	1,924	29,336.25	Fixed		10.8000				98,9078	3,000,000
FR 1201012V	KE400000163	30-Mar-15	15-Mar-27	2,609	51,150.20	Fixed		11.0000	11.0500	101.9689	99.8233	101,9171	4,000,000
FR 1201012V	KE000000454	23-Mar-16	12-May-26	1,987	28,303.20	Fixed		12.0000	10.8000	105.8005	105.2044	107,1782	10,000,000
FR 1201012V	KE000000484	23-Mar-16	12-May										