

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE													December 27, 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 27, 2019	
TWO YEAR BONDS														
FSD 1/2019/2Y	KE5000009323	28-Jan-19	28-Jan-21	395	23,774.63	Fixed	10.7010					101.0283		
FIVE YEAR BONDS														
FSD 1/2019/5Y	KE5000002542	28-Jun-15	28-Jun-20	178	30,956.05	Fixed	13.1930					102.9665		
FSD 2/2019/5Y	KE5000003034	30-Nov-15	29-Nov-20	332	30,072.85	Fixed	13.8000					105.8609		
FSD 1/2019/5Y	KE5000004544	28-Apr-16	19-Apr-21	479	15,544.20	Fixed	14.3340					105.1116		
FSD 2/2019/5Y	KE5000005107	25-Jul-16	19-Jul-21	575	24,395.30	Fixed	14.0600					107.4712		
FSD 3/2019/5Y	KE5000004636	26-Sep-16	25-Sep-21	1,111	24,051.05	Fixed	13.1120					105.6933		
FSD 1/2017/5Y	KE5000007434	28-Aug-17	22-Aug-21	365	12,112.20	Fixed	12.4650					105.3058		
FSD 2/2017/5Y	KE5000007764	23-Oct-17	17-Oct-21	1,025	13,924.64	Fixed	12.5170					106.2719		
FSD 1/2018/5Y	KE5000008218	28-Mar-18	20-Mar-21	1,179	30,795.55	Fixed	12.2990					106.9811		
FSD 1/2018/5Y	KE5000008547	25-Feb-18	19-Feb-21	1,515	20,993.82	Fixed	11.3040					105.1270		
FSD 2/2018/5Y	KE5000010295	15-Mar-18	8-Mar-21	1,505	30,210.15	Fixed	10.8720					100.5389		
FSD 3/2018/5Y	KE5000007766	16-Dec-19	8-Nov-21	1,809	26,491.06	Fixed	11.4900					99.9922		
TEN YEAR BONDS														
FSD 1/2010/10Y	KE1000003329	26-Apr-10	15-Apr-20	108	13,384.15	Fixed	8.7500					99.8130		
FSD 2/2010/10Y	KE1000001988	18-Mar-10	15-Oct-20	297	18,846.80	Fixed	9.3070					99.5122		
FSD 1/2012/10Y	KE2000002358	25-Jun-12	13-Jun-22	899	35,272.70	Fixed	12.7550					105.9868		
FSD 1/2013/10Y	KE2000003037	1-Jul-13	19-Jun-23	1,270	32,348.20	Fixed	12.7170					104.9817		
FSD 1/2014/10Y	KE3000000890	25-Mar-15	15-Jun-24	1,459	35,852.15	Fixed	12.1800					105.3624		
FSD 1/2015/10Y	KE5000000329	29-Aug-16	17-Aug-26	2,425	18,305.45	Fixed	10.0200					121.7105		
FSD 1/2017/10Y	KE5000003927	11-Jul-17	19-Jul-27	1,078	27,541.80	Fixed	10.8660					109.1700		
FSD 1/2018/10Y	KE5000008762	27-Aug-18	16-Aug-28	1,153	40,609.85	Fixed	12.8860					103.8582		
FSD 2/2018/10Y	KE5000008216	11-Dec-18	4-Dec-21	1,395	26,158.96	Fixed	12.3020					105.2745		
FSD 1/2019/10Y	KE5000009553	25-Feb-19	12-Feb-29	1,335	32,808.00	Fixed	12.4380					99.8127		
FSD 2/2019/10Y	KE5000009877	18-Apr-19	2-Apr-29	1,384	51,326.72	Fixed	12.3000					105.0625		
FSD 3/2019/10Y	KE5000008475	19-Aug-19	8-Aug-29	1,333	45,014.80	Fixed	11.5170					96.8845		
FSD 4/2019/10Y	KE6000005659	25-Nov-19	12-Nov-29	1,809	36,463.89	Fixed	12.2800					100.1461		
FIFTEEN YEAR BONDS														
FSD1/2007/15Y	KE1000001345	26-Mar-07	7-Mar-27	801	3,654.60	Fixed	14.5000					102.3850		
FSD2/2007/15Y	KE1000001352	25-Jun-07	8-Jun-27	892	33,846.84	Fixed	13.5000					109.7235		
FSD3/2007/15Y	KE1000001360	26-Nov-07	7-Nov-27	1,046	32,898.10	Fixed	12.3000					106.2388		
FSD1/2008/15Y	KE1000001448	31-Mar-08	13-Mar-28	1,172	33,883.92	Fixed	12.9000					107.1862		
FSD1/2008/15Y	KE4000003436	26-Oct-09	7-Oct-24	1,748	8,450.45	Fixed	12.5000					108.8200		
FSD1/2010/15Y	KE4000001550	29-Mar-10	15-Mar-25	1,900	25,336.25	Fixed	12.5500					98.9073		
FSD2/2010/15Y	KE2000001558	26-Apr-11	8-Nov-21	2,173	13,513.10	Fixed	9.0000					92.4912		
FSD1/2012/15Y	KE4000001875	24-Sep-12	15-Sep-27	2,813	45,304.55	Fixed	11.0000					94.9939		
FSD1/2013/15Y	KE4000003790	25-Feb-13	7-Feb-28	2,964	42,138.45	Fixed	11.2500					97.0410		
FSD2/2013/15Y	KE4000003808	29-Apr-13	10-Nov-28	3,087	24,001.225	Fixed	12.0000					100.8334		
FSD1/2015/15Y	KE5000008142	28-Mar-16	8-Mar-26	3,277	30,891.470	Fixed	12.8000					99.1116		
FSD2/2015/15Y	KE5000008875	22-Oct-16	3-Oct-31	3,029	7,854.060	Fixed	12.7500					104.2480		
FSD3/2015/15Y	KE5000008430	28-Jun-16	3-Jun-31	5,127	14,773.750	Fixed	12.8570					102.3999		
FSD2/2016/15Y	KE5000001104	13-Mar-17	24-Apr-34	5,232	19,316.16	Fixed	12.7340					99.4224		
FSD2/2017/15Y	KE6000001328	29-Jun-19	10-Jul-34	5,309	50,579.30	Fixed	12.3400					99.5687		
TWENTY YEAR BONDS														
FSD1/2008/20Y	KE1000001493	30-Jun-08	5-Jun-28	3,083	36,145.10	Fixed	13.7500					110.7150		
FSD1/2010/20Y	KE5000002178	30-Mar-10	14-Mar-31	4,147	33,365.80	Fixed	10.0000					96.7038		
FSD2/2010/20Y	KE4000003945	26-Nov-12	1-Nov-32	4,659	44,941.65	Fixed	12.0000					100.3249		
FSD1/2016/20Y	KE5000002553	26-Sep-16	5-Sep-26	4,698	12,735.20	Fixed	14.0000					109.2749		
FSD2/2016/20Y	KE5000003825	26-Mar-18	1-Mar-38	6,639	25,033.95	Fixed	13.0000					101.6688		
FSD2/2016/20Y	KE5000003855	30-Jul-18	5-Jul-38	6,786	15,820.75	Fixed	13.0000					102.7727		
FSD2/2016/20Y	KE5000003964	16-Apr-19	21-Mar-39	7,249	23,698.72	Fixed	12.8730					100.3291		
TWENTY FIVE YEAR BONDS														
FSD1/2010/25Y	KE4000003089	26-Jun-10	26-Mar-35	5,831	26,192.92	Fixed	11.2500					91.2611		
FSD1/2018/25Y	KE5000008464	25-Jun-18	25-May-43	8,550	5,171.81	Fixed	13.4000					103.5196		
THIRTY YEAR BONDS														
BNB 1/2011/30Y	KE2000002135	28-Feb-11	21-Jun-41	7,698	28,144.70	Fixed	12.0000					94.1774		
INFRASTRUCTURE BONDS														
FB 1/2008/12Y	KE4000003196	2-Feb-09	8-Feb-21	409	7,868.37	Fixed	12.0000					104.1666		
FB 2/2008/12Y	KE4000003204	7-Dec-09	22-Nov-21	696	10,111.06	Fixed	12.0000					101.5126		
FB 1/2011/12Y	KE5000002841	1-Oct-11	18-Sep-23	1,260	10,288.10	Fixed	12.0000					107.3204		
FB 1/2013/12Y	KE30000008130	30-Sep-13	15-Sep-25	2,089	27,925.35	Fixed	11.0000					104.2501		
FB 1/2014/12Y	KE4000001108	27-Oct-14	1-Oct-26	2,481	35,490.90	Fixed	11.0000					101.2611		
FB 1/2015/12Y	KE5000004100	16-Dec-15	2-Nov-26	1,862	25,118.55	Fixed	11.0000					101.4092		
FB 1/2016/12Y	KE4000003683	30-Mar-16	15-Mar-27	2,635	51,159.20	Fixed	11.0000					101.2398		
FB 1/2016/12Y	KE5000004654	23-Mar-16	15-Mar-26	1,963	26,303.20	Fixed	12.0000	10.5000	107.5643	106.2200		65,000.000		
FB 1/2016/12Y	KE5000006659	24-Oct-16	8-Oct-31	4,301	40,026.65	Fixed	12.0000					106.2523		
FB 1/2017/12Y	KE5000006985	27-Feb-17	12-Feb-29	3,335	14,330.40	Fixed	12.8000					111.6224		
FB 1/2017/12Y	KE5000007386	27-Nov-17	15-Nov-26	1,798	41,450.40	Fixed	12.8000					106.9184		
FB 1/2018/12Y	KE5000008023	28-Jan-18	10-Jan-31	4,793	41,250.34	Fixed	12.8000					105.1084		
FB 1/2018/12Y	KE5000008109	19-Mar-18	25-Oct-38	4,877	40,309.25	Fixed	11.9500					99.9602		
FB 1/2019/12Y	KE5000008760	25-Mar-19	22-Feb-44	8,823	16,303.06	Fixed	12.2000	12.0683	104.0960	100.9119		101.0125	167,000.000	
FB 1/2019/12Y	KE5000005643	28-Oct-19	8-Oct-38	5,784	68,466.07	Fixed	11.7500					99.3020		
MBN1/2017/3	KE5000008706	11-Apr-17	8-Apr-20	103	150.00	Fixed	10.0000		102.2000	100.0000		100.0000	98.857	
MBN2/2017/3	KE5000007215	11-Sep-17	7-Sep-20	255	444.00	Fixed	10.0000		102.8700	100.0000		100.0000	258.867	
BONDS SELL/BUY BACK TRANSACTIONS														
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION														
FSD1/2013/15Y	KE4000001350	29-Mar-10	10-Mar-21	1,900	22,336.25	Fixed	10.2500	10.8100	100.6488	97.7765	98.3678	1,000.000		
FSD 3/2018/10Y	KE5000004875	19-Aug-19	8-Aug-29	3,510	45,014.80	Fixed	11.5170	11.3000	104.8704	102.7372	95.8945	8,000.000		
FSD 3/2019/10Y	KE5000004875	19-Aug-19	8-Aug-29	3,510	45,014.80	Fixed	11.5170	11.4000	104.7265	100.6413	95.8945	1,500.000		
FB 1/2013/12Y	KE30000008130	30-Sep-13	15-Sep-25	2,089	27,925.35	Fixed	11.0000	9.2600	108.2639	105.3930	104.2501	5,000.000		
FB 1/2015/12Y	KE5000004100	16-Dec-15	2-Nov-26	1,862	25,118.55	Fixed	11.0000	10.8000	100.7957	100.2417	101.4092	18,800.000		
FB 1/2016/12Y	KE5000004654	23-Mar-16	25-Oct-38	4,877	40,309.25	Fixed	11.9500	11.2500	105.1500	104.4062	99.9492	2,000.000		
FB 1/2018/12Y	KE5000005643	28-Oct-19	8-Oct-38	5,784	68,466.07	Fixed	11.7500	11.2600	105.2051	103.2883	99.3020	12,500.000		
CORPORATE BONDS														
CENTUM BOND: SENIOR UNSECURED FIXED RATE AND EQUITY LINKED NOTES														
CTNB BD 08.06.2013	KE5000002755	15-Jun-15	8-Jun-20	164	3,899.22	FIXED	13.0000					105.8021		
CTNB BD 08.06.2013	KE5000002872	15-Jun-15	8-Jun-20	164	2,106.77	FIXED	12.5000					100.0000		
CTNB BD 08.06.2013	KE5000002997	15-Jun-17	8-Jun-21	371	2,509.77									
STANBIC MEDIUM TERM NOTE	KE5000002438	19-Dec-14	8-Oct-21	712	5,080.00	FIXED	12.9500					107.2325		
CRN FIXED MEDIUM TERM NOTE	KE5000003922	22-Dec-14	14-Dec-20	351	1,000.00	FIXED	12.7500					105.9373		
RAIF FIXED MEDIUM TERM NOTE	KE5000001547	23-Mar-15	19-Mar-21	857	5,000.00	FIXED	12.5000					101.0118		
CHASE BANK FIXED MEDIUM TERM NOTE	KE5000001003	3-Apr-17	28-Mar-22	82	1,000.00	FIXED	14.1100					100.0000		
CHASE BANK FIXED MEDIUM TERM NOTE	KE5000001014	10-Jun-15	2-Jun-22	886	4,822.40	FIXED	13.2500					100.0000		
RAIF PEOPLE MEDIUM TERM NOTE	KE5000002096	10-Aug-15	28-Feb-20	67	287.10	T.B (91) + 1.00%						90.0000		
RAIF PEOPLE MEDIUM TERM NOTE	KE5000003102	10-Aug-15	3-Aug-20	225	1,008.10	T.B (91) + 1.00%						101.5187		
FAMILY BANK MEDIUM TERM NOTE	KE5000003763	26-Oct-15	19-Apr-21	475	1,287.10	FIXED	13.7500					100.0000		
FAMILY BANK MEDIUM TERM NOTE	KE5000003870	26-Oct-15	19-Apr-21	475	600.79	T.B (182) + 2.50%						94.7987		
FAMILY BANK MEDIUM TERM NOTE	KE5000003987	26-Oct-15	19-Apr-21	475	1,287.10	FIXED	14.0000					94.7987		
TURNUP IN PARALLEL														
Today: 381,497,344													Previous: 1,680,847,447	