

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE													November 22, 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 (%)	Total Value Traded (Ksh)		
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS ABOVE KES 50 MILLION													November 22, 2019	
TWO YEAR BONDS														
FKD 120110Y	KE500000933	28-Jun-15	28-Jun-17	430	23,774.63	Fixed	10.7010				101.0283			
FIVE YEAR BONDS														
FKD 120115Y	KE500000934	28-Jun-15	28-Jun-20	213	30,996.05	Fixed	13.1930				102.0735			
FKD 120115Y	KE500000934	28-Jun-15	28-Jun-20	367	30,873.05	Fixed	13.3300				105.8605			
FKD 120116Y	KE500000454	25-Apr-16	19-Apr-21	514	19,544.30	Fixed	14.3340				106.4648			
FKD 120116Y	KE500000107	25-Jul-16	19-Jul-21	805	25,399.30	Fixed	14.4980				107.4712			
FKD 120116Y	KE500000456	26-Sep-16	20-Sep-21	1,111	20,053.05	Fixed	13.1120				105.4053			
FKD 120117Y	KE500000744	28-Aug-17	22-Aug-22	1,004	12,112.20	Fixed	12.4650				105.3479			
FKD 120117Y	KE500000744	23-Oct-17	17-Oct-22	1,060	13,044.64	Fixed	12.1370				106.2719			
FKD 120118Y	KE500000818	28-Mar-18	20-Mar-23	1,214	30,795.55	Fixed	12.2990				106.9611			
FKD 120118Y	KE500000947	28-Feb-18	18-Feb-24	1,506	20,983.62	Fixed	11.0480				105.1270			
FKD 120118Y	KE500000196	13-May-19	4-May-24	1,657	36,210.15	Fixed	10.9720	10.6953	100.9671	100.6486	101.6665	111,000,000		
TEN YEAR BONDS														
FKD 120120Y	KE500000328	28-Apr-16	19-Apr-20	140	19,394.15	Fixed	8.7900				99.5119			
FKD 120120Y	KE500000196	14-Nov-16	19-Oct-20	332	18,845.90	Fixed	9.3070				99.5712			
FKD 120121Y	KE500000358	28-Jun-12	13-Jun-22	594	36,274.70	Fixed	12.7050				105.3869			
FKD 120121Y	KE500000607	1-Jul-13	19-Jun-23	1,305	26,445.20	Fixed	12.2710				104.8705			
FKD 120124Y	KE500000890	26-May-15	15-Jan-24	1,515	16,852.15	Fixed	12.1880				105.8624			
FKD 120126Y	KE500000818	28-Aug-16	17-Aug-26	2,490	18,308.45	Fixed	12.0390				101.1105			
FKD 120127Y	KE500000737	11-Jul-17	19-Jul-27	3,078	27,541.60	Fixed	12.9660				109.3700			
FKD 120128Y	KE500000792	27-Aug-18	14-Aug-28	1,188	46,606.85	Fixed	12.6860				106.1643			
FKD 120128Y	KE500000761	17-Dec-18	4-Dec-28	3,309	26,108.95	Fixed	12.8020				105.2485			
FKD 120128Y	KE500000963	28-Feb-19	12-Feb-29	3,370	32,808.00	Fixed	12.4380				104.8734			
FKD 120128Y	KE500000987	15-Apr-19	3-Apr-29	2,470	51,308.72	Fixed	12.3900				105.7605			
FKD 120128Y	KE500000407	19-Aug-19	6-Aug-29	3,545	40,014.90	Fixed	11.9170	11.9225	102.5339	99.5881	97.3624	380,000,000		
FIFTEEN YEAR BONDS														
FKD 12020715Y	KE1000001345	26-Mar-22	7-Mar-27	836	3,654.60	Fixed	14.9000				102.3850			
FKD 12020715Y	KE1000001352	26-Jun-07	6-Jun-27	827	33,646.84	Fixed	13.5000				109.7235			
FKD 12020715Y	KE1000001360	26-Nov-07	19-Nov-27	1,061	16,968.10	Fixed	12.9000				106.3389			
FKD 12020715Y	KE1000001448	31-Mar-08	13-Mar-28	1,607	34,803.60	Fixed	12.9000				107.3562			
FKD 12020815Y	KE500000346	26-Oct-09	7-Oct-24	1,781	24,420.45	Fixed	12.9000				108.8200			
FKD 12020815Y	KE500000350	26-Sep-10	15-Mar-25	1,635	26,386.25	Fixed	12.9000				106.3679			
FKD 12020815Y	KE500000158	26-Apr-11	8-Sep-25	2,208	13,513.10	Fixed	9.0000				92.8212			
FKD 12020815Y	KE500000387	26-Sep-12	24-Sep-27	2,463	46,304.95	Fixed	12.9000	11.0558	101.7033	99.6786	99.5789	910,000,000		
FKD 12020815Y	KE500000370	26-Feb-13	7-Feb-28	2,899	42,139.45	Fixed	11.2000				100.4895			
FKD 12020815Y	KE500000842	26-May-18	9-May-33	5,277	30,971.40	Fixed	12.6500				106.8410			
FKD 12020815Y	KE500000842	26-May-18	9-May-33	5,277	16,644.60	Fixed	12.7500				106.8410			
FKD 12012815Y	KE500000430	26-Jun-19	9-Jun-34	5,162	14,719.70	Fixed	12.8570	12.2750	107.9189	103.8262	100.4094	339,500,000		
FKD 12012815Y	KE500000104	13-May-19	26-Sep-34	2,267	19,316.16	Fixed	12.7480	12.3332	103.9364	100.9029	102.6499	102,649,000		
FKD 12012815Y	KE500000108	26-Jun-19	19-Jul-34	3,344	60,379.30	Fixed	12.3480				100.3980	130,200,000		
TWENTY YEAR BOND														
FKD 12030801Y	KE1000001493	30-Jun-08	9-Jun-28	3,118	38,145.10	Fixed	13.7500				113.3817			
FKD 12012007Y	KE5000002176	30-May-11	5-May-31	4,192	3,965.80	Fixed	10.0000				87.8386			
FKD 12012200Y	KE5000002695	1-Feb-12	1-Feb-32	4,728	44,591.60	Fixed	10.0000				92.2449			
FKD 12012600Y	KE500000654	26-Sep-16	1-Sep-36	6,128	12,761.70	Fixed	14.0000				109.2749			
FKD 12012600Y	KE500000832	26-Mar-18	1-Mar-38	6,674	23,063.95	Fixed	13.0000				101.0698			
FKD 12012600Y	KE500000855	26-Jun-18	5-Jul-38	6,800	13,820.75	Fixed	13.0000				106.5216			
FKD 12012600Y	KE500000984	15-Apr-19	21-Mar-39	7,059	23,694.73	Fixed	12.8730				100.7396			
TWENTY FIVE YEAR BOND														
FKD 12012600Y	KE500000388	26-Jun-10	26-May-35	5,666	20,192.50	Fixed	11.2500				91.2611			
FKD 12012600Y	KE500000454	26-Jun-18	25-May-43	8,565	5,171.81	Fixed	13.4000				103.1196			
THIRTY YEAR BOND														
SDR 12011100Y	KE2000002135	28-Feb-11	21-Jan-41	7,731	28,144.70	Fixed	12.0000				84.1774			
INFRASTRUCTURE BONDS														
FKD 1200912Y	KE4000003196	23-Feb-09	8-Feb-21	444	7,868.37	Fixed	12.9000				104.1666			
FKD 1200912Y	KE4000003204	7-Dec-09	22-Nov-21	731	10,111.05	Fixed	12.0000				101.6126			
FKD 120112Y	KE5000002842	13-Oct-11	18-Sep-21	1,398	10,283.10	Fixed	12.0000	8.6000	109.4984	107.5204	106.7041	101,500,000		
FKD 120112Y	KE500000110	30-Sep-13	15-Sep-29	2,194	27,820.25	Fixed	11.0000				104.5014			
FKD 120112Y	KE4000001108	27-Oct-14	12-Oct-26	2,518	36,480.90	Fixed	11.0000				103.0894			
FKD 120120Y	KE500000110	14-Dec-16	2-Sep-24	1,807	15,119.15	Fixed	11.0000				101.4992			
FKD 120109Y	KE5000004654	23-May-16	12-May-26	1,398	36,303.30	Fixed	12.0000				113.2665			
FKD 120110Y	KE500000665	24-Oct-16	8-Oct-31	4,326	40,629.16	Fixed	12.0000				106.3624			
FKD 120112Y	KE500000980	27-Feb-17	12-Feb-29	3,370	14,330.40	Fixed	12.0000				111.6234			
FKD 120127Y	KE500000798	27-Nov-17	19-Nov-24	1,820	21,460.40	Fixed	12.0000				107.5833			
FKD 120118Y	KE500000803	28-Jan-18	10-Jan-33	4,798	41,250.34	Fixed	12.0000				106.3873			
FKD 120120Y	KE500000109	19-Mar-18	25-Oct-33	5,812	10,393.25	Fixed	11.9500				99.8430	100,000,000		
FKD 120120Y	KE500000760	25-Mar-19	22-Feb-44	8,858	16,303.96	Fixed	12.0000	11.9500	100.1276	99.9963	99.8430	100,000,000		
FKD 120120Y	KE500000564	28-Oct-19	8-Oct-35	5,799	69,466.07	Fixed	11.7500				99.6517			
MAN 1201073	KE500000766	11-Apr-17	8-Apr-20	138	150.00	Fixed	10.0000	10.0000	101.2400	100.0000	100.0000	162,068		
MAN 1201073	KE500000710	11-Sep-17	7-Sep-20	790	444.00	Fixed	10.0000	10.0000	102.0100	100.0000	100.0000	279,779		
BONDS SELL/BUY BACK TRANSACTIONS														
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION														
FKD 1201310Y	KE5000006007	1-Jul-13	19-Jun-23	1,308	39,248.20	Fixed	12.3710	11.6600	107.0850	101.9531	109.4705	15,900,000		
FKD 1201310Y	KE500000987	15-Apr-19	2-Apr-29	3,419	51,326.72	Fixed	12.3000	11.7343	104.4576	103.1397	105.0626	1,700,000		
FKD 1201310Y	KE5000001106	13-May-16	28-Apr-34	2,267	13,316.16	Fixed	12.7340	12.3111	103.1984	102.8166	102.4499	34,300,000		
FKD 1201310Y	KE5000001108	13-May-16	28-Apr-34	5,267	19,316.16	Fixed	12.7340	12.3110	103.2001	102.8153	102.4499	16,900,000		
FKD 120110Y	KE5000002176	30-May-11	5-May-31	4,192	3,965.80	Fixed	10.0000				87.8386	60,000,000		
SDR 12011100Y	KE2000002135	28-Feb-11	21-Jan-41	7,731	28,144.70	Fixed	12.0000	13.0000	95.5224	92.2449	84.1774	300,000		
FKD 1201012Y	KE5000001653	30-Mar-16	15-Mar-27	2,670	51,192.30	Fixed	11.0000	11.0000	101.7987	99.8475	100.8337	16,000,000		
FKD 120109Y	KE5000004654	23-May-16	12-May-26	1,398	36,303.30	Fixed	12.0000	10.3000	107.0129	106.8755	113.3405	1,800,000		
FKD 120118Y	KE500000564	28-Oct-19	8-Oct-35	5,799	69,466.07	Fixed	11.7500	11.2100	104.4595	103.6435	99.6517	26,300,000		
FKD 120118Y	KE500000564	28-Oct-19	8-Oct-35	5,799	69,466.07	Fixed	11.7500	11.7500	100.7673	99.8603	99.6517	39,000,000		
FKD 1201	KE500000564	28-Oct-19	8-Oct-35	5,799	69,466.07	Fixed	11.7500	11.2200	104.3808	103.6738	99.6517	4,700,000		
FKD 12018Y	KE500000563	28-Oct-19	8-Oct-33	5,799	66,466.07	Fixed	11.7500	11.9300	102.4064	101.6514	99.6517	100,000		
CORPORATE BONDS														
CENTUM BANK SENIOR UNSECURED FIXED RATE AND EQUITY LINKED BONDS														
CTNB 08.08.2019	KE5000002765	15-Jun-15	8-Jun-20	199	3,899.22	FIXED	13.0000				105.8021			
CTNB 08.08.2019.2	KE5000002872	15-Jun-15	8-Jun-20	199	2,500.77	FIXED	12.5000				100.0000			
CTNB 08.08.2019.3	KE5000002889	15-Jun-15	8-Jun-20	199	2,100.77	FIXED	12.0000				8.9000			
STANBANK SECURITIES MEDIUM TERM NOTE														
CSB 08.08.2019.04.01.95	KE5000002436	15-Dec-14	8-Dec-21	747	5,000.00	FIXED	12.9000				107.2325			
CBA FIXED MEDIUM TERM NOTE														
CBA 08.10.2019.0046.11.95	KE5000003903	22-Dec-14	14-Dec-20	364	5,000.00	FIXED	12.9000				105.9373			
EABL FIXED MEDIUM TERM NOTE														
EABL 08.12.2019.0045.11.95	KE5000001547	23-Mar-15	19-Mar-20	197	5,000.00	FIXED	12.9000				99.9905			
EABL 08.12.2019.01.04.14.17	KE5000001503	24-Jul-17	28-Mar-22	857	6,000.00	FIXED	14.1700				100.0000			
CHASE BANK FIXED MEDIUM T														
CHB 08.10.2019.0046.11.95	KE5000002104	10-Jun-15	2-Jun-22	921	4,802.40	FIXED	12.9000				100.0000			
REAL PEOPLE MEDIUM TERM NOTE														
RPB 08.06.2019.0046.11.95	KE5000002086	10-Aug-15	28-Feb-20	887	2,607.10	T B (1) + 1.00%					90.0000			
RPB 08.06.2019.0047.11.95	KE5000002102	10-Aug-15	3-Apr-20	997	5,008.10	T B (1) + 1.00%					91.5167			
FAMILY BANK MEDIUM TERM NOTE														
FBB 08.10.2019.0049.11.95	KE5000003763													