

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE												November 25, 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												
TWO YEAR BONDS												
FXT 120110Y	KE500000933	28-Jan-11	28-Jan-21	427	23,374.63	Fixed	10.7010				101.0283	
FIVE YEAR BONDS												
FXT 120115Y	KE500000934	28-Jun-11	22-Jun-21	210	30,996.05	Fixed	13.1330	8.4400	108.1886	102.4049	102.0735	70,000,000
FXT 200115Y	KE500000936	30-Nov-11	23-Nov-21	364	30,873.05	Fixed	13.3000				105.9605	
FXT 120116Y	KE500000456	25-Apr-16	19-Apr-21	511	19,544.30	Fixed	14.3340				106.4646	
FXT 200116Y	KE500000107	25-Jul-16	19-Jul-21	560	25,399.30	Fixed	14.4880				107.4712	
FXT 300116Y	KE500000436	26-Sep-16	20-Sep-21	1,111	20,053.05	Fixed	13.1120				105.4053	
FXT 120117Y	KE500000734	28-Aug-17	22-Aug-22	1,001	12,112.20	Fixed	12.4650				105.3479	
FXT 200117Y	KE500000736	23-Oct-17	17-Oct-22	1,007	13,024.64	Fixed	12.5170				106.2719	
FXT 120118Y	KE5000008218	28-Mar-18	20-Mar-23	1,211	30,759.55	Fixed	12.2090				106.9611	
FXT 120119Y	KE5000009647	28-Feb-19	18-Feb-24	1,547	20,983.62	Fixed	11.0480				106.1270	
FXT 200119Y	KE5000001096	13-May-19	6-May-24	1,654	36,210.15	Fixed	10.9720				102.0385	
TEN YEAR BONDS												
FXT 120120Y	KE5000003026	26-Dec-16	13-Dec-20	140	19,394.15	Fixed	8.7900				99.5119	
FXT 200120Y	KE5000001096	14-Nov-16	19-Oct-20	329	18,845.90	Fixed	9.3070				99.5212	
FXT 120121Y	KE5000002358	26-Jun-12	13-Jun-22	531	36,272.70	Fixed	12.7050				105.3869	
FXT 120131Y	KE5000006037	1-Jul-13	19-Jun-23	1,300	29,445.20	Fixed	12.2110				104.8705	
FXT 120141Y	KE5000008890	26-May-15	15-Jan-24	1,512	35,852.15	Fixed	12.1880				105.8624	
FXT 120151Y	KE5000009328	28-Aug-16	17-Aug-26	2,497	19,308.45	Fixed	12.0390				111.1105	
FXT 120171Y	KE5000007327	11-Jul-17	19-Jul-27	3,078	27,541.80	Fixed	12.9660				109.3700	
FXT 120191Y	KE5000009782	27-Aug-18	14-Aug-28	3,185	40,606.85	Fixed	12.6860				106.1643	
FXT 200191Y	KE5000009716	17-Dec-18	4-Dec-28	3,297	26,158.96	Fixed	12.8020				105.7345	
FXT 120191Y	KE5000009653	28-Feb-19	12-Feb-29	3,367	32,808.00	Fixed	12.4390				104.8724	
FXT 200191Y	KE5000009877	15-Apr-19	3-Apr-29	3,475	51,338.72	Fixed	12.3900				105.0605	
FXT 300191Y	KE5000004076	19-Aug-19	6-Aug-29	3,542	48,014.80	Fixed	11.9170				99.9281	
FIFTEEN YEAR BONDS												
FXT 120271Y	KE1000001345	26-Mar-07	7-Mar-22	833	3,654.60	Fixed	14.9000				102.3850	
FXT 200271Y	KE1000001352	26-Jun-07	6-Jun-22	824	33,646.84	Fixed	13.9000				109.7235	
FXT 200271Y	KE1000001360	26-Nov-07	27-Mar-22	1,078	33,698.10	Fixed	12.9000				106.3389	
FXT 120281Y	KE1000001448	21-Mar-08	13-Mar-23	1,204	34,801.60	Fixed	12.9000				107.1362	
FXT 120281Y	KE5000003436	26-Oct-09	7-Oct-24	1,778	34,420.45	Fixed	12.9000				108.8200	
FXT 120131Y	KE5000002556	26-Mar-10	15-Mar-25	1,523	26,386.25	Fixed	12.9000				106.8679	
FXT 200131Y	KE5000001068	26-Apr-11	8-Sep-25	2,205	31,513.10	Fixed	9.0000				92.8312	
FXT 120131Y	KE5000002827	26-Sep-12	27-Feb-26	2,643	46,304.95	Fixed	11.0000				99.2786	
FXT 200131Y	KE5000003790	26-Feb-13	17-Feb-28	2,898	43,139.45	Fixed	11.2000				100.4595	
FXT 120131Y	KE5000003886	26-Jun-13	15-Jun-28	3,009	24,031.25	Fixed	12.0000				104.3374	
FXT 120151Y	KE5000008432	26-Mar-16	9-Mar-31	5,277	30,921.40	Fixed	12.6500				106.8410	
FXT 120151Y	KE5000008430	26-Jun-16	9-Jun-31	5,199	14,719.750	Fixed	12.6570				103.8216	
FXT 120151Y	KE5000009430	26-Jun-19	9-Jun-34	5,264	13,316.16	Fixed	12.7480				102.6499	
FXT 200151Y	KE5000001328	26-Jul-19	19-Jul-34	5,341	63,379.30	Fixed	12.4480				100.0029	
TWENTY YEAR BOND												
FXT 120360Y	KE1000001493	30-Jun-08	9-Jun-28	3,113	38,145.10	Fixed	13.7500				113.3817	
FXT 120120Y	KE5000002176	30-May-11	5-May-31	4,179	3,365.80	Fixed	10.0000	10.7900	95.3076	95.1153	87.8386	70,000,000
FXT 120122Y	KE5000002695	26-Jun-11	1-Jun-31	4,179	4,581.65	Fixed	10.0000				92.4229	
FXT 120160Y	KE5000006543	26-Sep-16	1-Sep-36	6,126	12,761.20	Fixed	14.0000				109.2749	
FXT 120160Y	KE5000008326	26-Mar-18	1-Mar-38	6,671	23,063.95	Fixed	13.0000				101.0289	
FXT 200160Y	KE5000008655	26-Jul-18	5-Jul-38	6,797	13,820.75	Fixed	12.9000				106.5216	
FXT 120170Y	KE5000009984	15-Apr-19	21-Mar-39	7,056	23,694.73	Fixed	12.8730				100.7396	
THIRTY FIVE YEAR BOND												
FXT 120250Y	KE4000000388	26-Jun-10	26-May-35	5,663	20,192.50	Fixed	11.2500				91.2611	
FXT 120250Y	KE5000000549	26-Jun-18	26-May-43	8,582	5,171.81	Fixed	13.4000				103.1196	
THIRTY YEAR BOND												
SDR 120110Y	KE2000002135	28-Feb-11	21-Jan-41	7,728	28,144.70	Fixed	12.0000				84.1774	
INFRASTRUCTURE BONDS												
FI 1200912Y	KE4000003156	23-Feb-09	8-Feb-21	441	7,868.37	Fixed	12.9000				104.1666	
FI 2000912Y	KE4000003024	7-Dec-09	22-Nov-21	728	10,111.05	Fixed	12.0000				101.6126	
FI 120112Y	KE5000002842	3-Oct-11	18-Sep-21	1,369	10,293.10	Fixed	12.0000				107.5024	
FI 1201312Y	KE5000008130	30-Sep-13	15-Sep-23	2,211	12,265.35	Fixed	11.0000				104.5201	
FI 1201412Y	KE4000001087	27-Oct-14	12-Oct-26	2,513	35,480.90	Fixed	11.0000				103.0984	
FI 120150Y	KE5000003105	14-Dec-15	2-Nov-24	1,934	25,113.15	Fixed	11.0000				101.4992	
FI 1201512Y	KE4000001053	30-Mar-16	15-Mar-27	2,667	61,190.30	Fixed	11.0000	10.6350	102.9009	101.6171	100.8337	170,000,000
FI 120160Y	KE5000008654	23-Mar-16	14-Mar-26	1,995	36,303.20	Fixed	12.0000				113.2665	
FI 1201612Y	KE5000006650	24-Oct-16	8-Oct-31	4,333	40,620.65	Fixed	12.0000				106.1324	
FI 1201712Y	KE5000009380	27-Feb-17	12-Feb-29	3,367	14,330.45	Fixed	12.0000				111.6234	
FI 120177Y	KE5000002786	27-Mar-17	18-Mar-24	1,800	11,460.40	Fixed	12.0000				107.5283	
FI 1201815Y	KE5000008030	28-Jan-18	10-Jan-33	5,796	41,250.34	Fixed	12.0000				106.3873	
FI 1201920Y	KE5000009109	19-Mar-19	25-Oct-38	6,909	40,393.25	Fixed	11.9500	11.9500	100.2235	99.9937	99.9963	100,000,000
FI 1201925Y	KE5000009760	25-May-19	22-Feb-44	8,855	16,303.96	Fixed	12.2000	12.3000	101.3533	99.2418	101.3389	380,000,000
FI 1201918Y	KE5000009543	26-Oct-19	8-Oct-35	5,796	69,466.07	Fixed	11.7500	11.8500	100.2296	99.3218	99.6517	100,000,000
MAN 120173	KE5000009786	11-Apr-17	8-Apr-20	135	150.00	Fixed	10.0000	10.0000	101.5200	100.0000	100.0000	2.486
MAN 120173	KE5000007210	11-Sep-17	7-Sep-20	267	444.00	Fixed	10.0000	10.0000	102.0900	100.0000	100.0000	174.878
BONDS SELL/BUY BACK TRANSACTIONS												
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION												
FXT 200191Y	KE5000009877	10-Apr-19	2-Apr-29	3,418	51,338.72	Fixed	12.3000	11.7500	104.5804	103.1812	105.0825	20,000,000
FI 120119Y	KE5000004105	14-Dec-15	2-Dec-24	1,834	25,113.15	Fixed	11.0000	10.4000	106.5271	101.6092	101.4092	11,000,000
FI 120161Y	KE5000006650	24-Oct-16	8-Oct-31	4,333	40,620.65	Fixed	12.0000	12.0100	101.0796	99.9811	106.3521	1,000,000
FI 1201820Y	KE5000009109	19-Mar-19	25-Oct-38	6,909	40,393.25	Fixed	11.9500	11.2600	104.5834	104.0306	99.9963	1,000,000
FI 1201820Y	KE5000009109	19-Mar-19	25-Oct-38	6,909	40,393.25	Fixed	11.9500	12.2600	98.3148	98.9890	99.9963	1,000,000
FI 1201818Y	KE5000009543	26-Oct-19	8-Oct-35	5,796	68,466.07	Fixed	11.7500	11.7000	101.2129	100.3091	99.8517	2,000,000
FI 1201818Y	KE5000009543	26-Oct-19	8-Oct-35	5,796	68,466.07	Fixed	11.7500	11.3100	103.6510	102.9472	99.6517	41,600,000
FI 1201818Y	KE5000009543	26-Oct-19	8-Oct-35	5,796	68,466.07	Fixed	11.7500	11.3400	103.6444	102.7406	99.6517	20,000,000
FI 1201818Y	KE5000009543	26-Oct-19	8-Oct-35	5,796	68,466.07	Fixed	11.7500	11.6000	101.8799	100.8797	99.8517	500,000
FI 1201818Y	KE5000009543	26-Oct-19	8-Oct-35	5,796	68,466.07	Fixed	11.7500	11.3300	102.3901	101.4980	99.6517	1,000,000
FI 1201818Y	KE5000009543	26-Oct-19	8-Oct-35	5,796	68,466.07	Fixed	11.7500	12.0150	95.4586	95.8500	99.6517	5,500,000
FI 1201818Y	KE5000009543	26-Oct-19	8-Oct-35	5,796	68,466.07	Fixed	11.7500	11.8142	101.7844	100.8068	99.8517	3,500,000
FI 1201818Y	KE5000009543	26-Oct-19	8-Oct-35	5,796	68,466.07	Fixed	11.7500	11.5168	102.4446	101.5449	99.6517	800,000
FI 1201818Y	KE5000009543	26-Oct-19	8-Oct-35	5,796	68,466.07	Fixed	11.7500	11.9169	111.8896	99.9874	99.6517	2,000,000
CORPORATE BONDS												
CENTUM BOND SENIOR UNSECURED FIXED RATE AND EQUITY LINKED NOTES												
CTBTR 80.08.20.018.1	KE5000002765	15-Jun-15	8-Jun-20	196	3,899.32	FIXED	12.3000				105.8021	
CTBTR 80.08.20.018.2	KE5000002827	15-Jun-15	8-Jun-20	196	2,105.77	FIXED	12.3000				100.0000	
CTBTR 80.08.20.018.3	KE5000002889	15-Jun-15	8-Jun-20	196	2,100.77	FIXED	12.3000				8.5000	
ATMATIC MORTGAGEBACK MEDIUM TERM NOTE												
CTBTR 80.10.20.012.01.0	KE5000002418	15-Dec-14	8-Dec-21	744	5,000.00	FIXED	12.9000				107.3235	
CTBTR 80.10.20.012.01.15	KE5000003093	22-Dec-14	14-Dec-20	385	1,000.00	FIXED	12.9000				105.8773	
EARL FIXED MEDIUM TERM NOTE												
EARL 80.10.20.012.01.15	KE5000001547	23-Mar-16	19-Mar-20	1152	5,000.00	FIXED	12.9000				99.9805	
EARL 80.10.20.012.01.17	KE5000001709	3-Apr-17	28-Mar-20	874	6,000.00	FIXED	14.7000				100.0000	
CHASE BANK FIXED MEDIUM T												
CHBS 80.05.20.012.01.01.15	KE5000002104	10-Jun-15	2-Jun-22	902	4,802.40							