

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	30,873.85	Fixed	13.3300				105.8605			
FKD 120116Y	KE500000454	25-Apr-16	19-Apr-21	514	19,544.30	Fixed	14.3340				106.4646			
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	23,053.05	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	13,024.64	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	6-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	26-Apr-16	13-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	26-Jun-12	13-Jun-22	934	36,273.70	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	KE500000428	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				105.7345			
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				105.7603			
FKD 120128Y	KE500000407	19-Aug-19	6-Aug-29	3,543	40,014.90	Fixed	11.9170	11.9225	102.5339	99.5881	97.3624	380,000,000		
FIFTEEN YEAR BONDS														
FKD 120217Y	KE1000001345	26-Mar-22	7-Mar-27	836	3,654.60	Fixed	14.9000				102.3850			
FKD 120217Y	KE1000001352	26-Jun-22	6-Jun-27	827	33,646.84	Fixed	13.9000				109.7235			
FKD 120217Y	KE1000001360	26-Nov-22	19-Nov-27	1,061	16,968.10	Fixed	12.9000				106.3389			
FKD 120217Y	KE1000001448	31-Mar-26	13-Mar-31	1,027	34,803.60	Fixed	12.9000				107.1362			
FKD 120218Y	KE500000436	26-Oct-20	7-Oct-24	1,781	24,420.45	Fixed	12.9000				108.8200			
FKD 120218Y	KE500000550	26-Sep-20	15-Mar-25	1,535	26,336.25	Fixed	12.9000				106.3679			
FKD 120218Y	KE500000158	26-Apr-11	8-Sep-25	2,208	13,513.10	Fixed	9.0000				92.8212			
FKD 120218Y	KE500000387	26-Sep-12	24-Sep-25	2,463	46,354.95	Fixed	11.0000	11.0558	101.7033	99.6786	99.5789	910,000,000		
FKD 120218Y	KE500000396	26-Jun-13	10-Jun-28	3,062	24,031.25	Fixed	12.0000				104.3374			
FKD 120218Y	KE500000842	26-Mar-18	8-Mar-33	5,277	30,921.40	Fixed	12.6000				106.8410			
FKD 120218Y	KE500000798	26-Jul-18	19-Jul-28	1,620	15,644.95	Fixed	12.7000				106.3624			
FKD 120218Y	KE500000940	26-Jun-19	9-Jun-34	5,162	14,719.70	Fixed	12.8570	12.2750	107.9189	103.8262	339,500,000			
FKD 120218Y	KE500000158	13-May-19	26-Sep-34	2,267	19,316.16	Fixed	12.7480	12.3332	103.9364	100.9029	102.6499	130,200,000		
FKD 120218Y	KE500000138	26-Jun-19	19-Jul-34	3,344	60,379.30	Fixed	12.4400				100.3980			
TWENTY YEAR BOND														
FKD 120320Y	KE1000001493	30-Jun-28	5-Jun-38	3,118	38,145.10	Fixed	13.7500				113.3817			
FKD 120320Y	KE5000002176	30-May-11	5-May-31	4,192	3,965.80	Fixed	10.0000				87.8386			
FKD 120320Y	KE5000002695	1-Feb-12	2-Feb-31	4,728	44,591.66	Fixed	10.0000				92.2449			
FKD 120320Y	KE500000654	26-Sep-16	1-Sep-36	6,128	12,761.70	Fixed	14.0000				109.2749			
FKD 120320Y	KE500000832	26-Mar-18	1-Mar-38	6,674	23,063.95	Fixed	13.0000				101.0698			
FKD 120320Y	KE500000850	26-Jun-18	5-Jun-38	6,800	13,820.75	Fixed	13.0000				106.5216			
FKD 120320Y	KE500000984	15-Apr-19	21-Mar-39	7,059	23,694.73	Fixed	12.8730				100.7396			
TWENTY FIVE YEAR BOND														
FKD 120325Y	KE5000000388	26-Jun-10	26-May-35	5,668	20,192.50	Fixed	11.2500				91.2611			
FKD 120325Y	KE5000000549	26-Jun-18	26-May-43	8,585	5,171.81	Fixed	13.4000				103.1196			
THIRTY YEAR BOND														
SDR 120110Y	KE2000002135	28-Feb-11	21-Jan-41	7,731	28,144.70	Fixed	12.0000				84.1774			
INFRASTRUCTURE BONDS														
FI 1200912Y	KE4000000196	23-Feb-09	8-Feb-21	444	7,868.37	Fixed	12.9000				104.1666			
FI 2200912Y	KE4000000204	7-Dec-09	22-Nov-21	731	10,111.05	Fixed	12.0000				101.6126			
FI 120112Y	KE5000002242	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		
FI 120112Y	KE5000000100	30-Sep-13	15-Sep-25	2,704	27,820.25	Fixed	11.0000				104.5074			
FI 120112Y	KE4000001108	27-Oct-14	12-Oct-26	2,518	36,480.90	Fixed	11.0000				103.8984			
FI 120120Y	KE5000001100	14-Dec-16	2-Sep-24	1,807	15,119.15	Fixed	11.0000				101.4992			
FI 120116Y	KE5000004654	23-May-16	12-May-26	1,398	36,303.20	Fixed	12.0000				113.2665			
FI 120116Y	KE5000006650	24-Oct-16	8-Oct-31	4,320	40,620.95	Fixed	12.0000				106.3624			
FI 120112Y	KE5000009380	27-Feb-17	12-Feb-29	3,370	14,330.40	Fixed	12.0000				111.6234			
FI 120127Y	KE5000007986	27-Nov-17	19-Nov-24	1,820	21,460.40	Fixed	12.0000				107.5833			
FI 120118Y	KE5000008093	28-Jun-18	10-Jun-38	4,798	41,250.34	Fixed	12.0000				106.3873			
FI 120192Y	KE5000000109	19-Mar-19	25-Oct-39	5,812	10,393.25	Fixed	11.9500	11.9500	100.1276	99.3963	99.8430	100,000,000		
FI 120192Y	KE500000760	23-May-19	22-Feb-44	8,858	16,303.96	Fixed	12.0000				101.9389			
FI 120192Y	KE500000564	28-Oct-19	8-Oct-39	5,799	69,466.07	Fixed	11.7500				99.6517			
MAN 120173	KE500000760	11-Apr-17	8-Apr-20	138	150.00	Fixed	10.0000	10.0000	101.2400	100.0000	100.0000	162,068		
MAN 120173	KE500000710	11-Sep-17	7-Sep-20	290	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 120131Y	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 120131Y	KE5000009877	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 120131Y	KE5000001106	13-May-16	28-Apr-34	3,267	13,316.16	Fixed	12.7340	12.3111	103.1984	102.8166	102.4499	34,300,000		
FKD 120131Y	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 120110Y	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		
FI 1201512Y	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		
FI 120116Y	KE5000004654	23-May-16	12-May-26	1,398	36,303.20	Fixed	12.0000	11.0000	107.0129	106.8755	113.3405	1,800,000		
FI 120118Y	KE500000564	28-Oct-19	8-Oct-39	5,799	69,466.07	Fixed	11.7500	11.2100	104.4595	103.6435	99.6517	26,300,000		
FI 120118Y	KE500000564	28-Oct-19	8-Oct-39	5,799	69,466.07	Fixed	11.7500	11.7500	100.7673	99.8603	99.6517	39,000,000		
FI 120118Y	KE500000564	28-Oct-19	8-Oct-39	5,799	69,466.07	Fixed	11.7500	11.7500	104.3899	103.5738	99.6517	4,700,000		
FI 120118Y	KE500000564	28-Oct-19	8-Oct-39	5,799	69,466.07	Fixed	11.7500	11.9000	102.4564	101.6514	99.6517	100,000		
CORPORATE BONDS														
CENTUM BANK SENIOR UNSECURED FIXED RATE AND EQUITY LINKED BONDS														
CTNB 08.18.2019	KE500000276	15-Jun-15	8-Jun-20	199	3,899.22	FIXED	13.0000				105.8021			
CTNB 08.18.2019.2	KE500000287	15-Jun-15	8-Jun-20	199	2,500.77	FIXED	12.5000				100.0000			
CTNB 08.18.2019.3	KE500000289	15-Jun-15	8-Jun-20	199	2,100.77	FIXED	12.0000				8.9000			
STANBIC MELLBROUKE MEDIUM TERM NOTE														
CBM 08.18.2019.04.01.95	KE500000248	15-Dec-14	8-Dec-21	747	5,000.00	FIXED	12.9000				107.2325			
CBA FIXED MEDIUM TERM NOTE														
CAB 08.18.2019.04.01.15	KE500000303	22-Dec-14	14-Dec-20	364	5,000.00	FIXED	12.9000				105.9373			
EABL FIXED MEDIUM TERM NOTE														
EABL 08.18.2019.04.01.15	KE500000347	23-Mar-15	19-Mar-20	197	5,000.00	FIXED	12.9000				99.9905			
CHASE BANK FIXED MEDIUM TERM NOTE	KE500000750	3-Apr-17	28-Mar-22	857	6,000.00	FIXED	14.1700				100.0000			
REAL PEOPLE MEDIUM TERM NOTE														
RPB 08.18.2019.04.01.15	KE500000214	10-Jun-15	2-Jun-22	921	4,802.40	FIXED	12.0000				100.0000			
FAMILY BANK MEDIUM TERM NOTE														
FBB 08.18.2019.04.01.15	KE500000206	10-Aug-15	28-Feb-20	887	2,607.10	T B (1) + 1.00%					90.0000			
FBB 08.18.2019.04.01.15.1	KE500000102	10-Aug-15	3-Aug-20	295	5,008.10	T B (1) + 1.00%					91.5167			
TOTAL														
								Total	Previous	Total	Previous			
								2,259,481,647	1,781,645,985	168	123			
NET BOND INVESTMENT CONSIDERATIONS														
These are a number of key variables to which are taken into														