

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE												November 28, 2019	
Issue No.	ISIN CODE	Issue Date	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												November 28, 2019	
TWO YEAR BONDS													
FSD 1/2018/19	KE5000009323	28-Jan-19	28-Jan-21	423	23.774.63	Fixed	10.7010			101.0283			
FIVE YEAR BONDS													
FSD 1/2018/19	KE5000002542	28-Jun-15	22-Jun-20	206	30.956.05	Fixed	13.1930			102.8089			
FSD 2/2018/19	KE5000003094	30-Nov-15	23-Nov-20	360	30.073.85	Fixed	13.8020			105.8605			
FSD 1/2018/19	KE5000004544	28-Apr-16	19-Apr-21	807	15.544.20	Fixed	14.3340			106.4644			
FSD 2/2018/19	KE5000005107	25-Jul-16	19-Jul-21	598	24.395.30	Fixed	14.0600			107.4712			
FSD 3/2018/19	KE5000004636	28-Sep-16	25-Sep-21	1,111	23.051.05	Fixed	13.1120			105.4093			
FSD 1/2017/19	KE5000007434	28-Aug-17	22-Aug-21	397	12.112.20	Fixed	12.4650			105.3054			
FSD 2/2017/19	KE5000007764	23-Oct-17	17-Oct-22	1,053	13.924.64	Fixed	12.2170			106.2719			
FSD 1/2018/19	KE5000008218	28-Mar-18	20-Mar-23	1,207	30.795.55	Fixed	12.2990			106.8611			
FSD 1/2018/19	KE5000008547	25-Feb-19	19-Feb-24	1,543	20.993.82	Fixed	11.3040			105.1270			
FSD 2/2018/19	KE5000009106	13-May-19	6-May-24	1,620	39.210.15	Fixed	10.8720			100.0386			
TEN YEAR BONDS													
FSD 1/2010/19	KE4000003328	26-Apr-10	13-Apr-20	136	18.384.15	Fixed	8.7900			99.8118			
FSD 2/2010/19	KE1000001996	13-Nov-10	15-Oct-20	325	18.849.90	Fixed	9.3070			99.5712			
FSD 1/2010/19	KE5000003558	25-Jun-12	13-Jun-22	807	30.223.10	Fixed	12.7020			105.9868			
FSD 1/2013/19	KE2000006037	1-Jul-13	19-Jun-23	1,298	30.248.20	Fixed	12.3710			109.0705			
FSD 1/2014/19	KE5000008890	28-May-15	15-May-24	1,508	24.802.15	Fixed	12.3800			105.3624			
FSD 1/2016/19	KE5000006320	28-Aug-16	17-Aug-26	2,453	18.306.45	Fixed	15.0300			121.7105			
FSD 1/2017/19	KE5000007227	31-Jul-17	19-Jul-27	3,079	27.241.80	Fixed	12.8650			109.1200			
FSD 1/2018/19	KE5000008762	27-Aug-18	18-Aug-28	1,181	40.006.85	Fixed	12.6800			106.1541			
FSD 2/2018/19	KE5000009216	17-Dec-18	4-Dec-28	3,293	26.158.96	Fixed	12.5020			105.7345			
FSD 1/2018/19	KE5000009563	25-Feb-19	12-Feb-29	3,363	32.808.00	Fixed	12.2800			104.8734			
FSD 2/2018/19	KE5000009877	15-Apr-19	2-Apr-29	3,412	61.326.72	Fixed	12.3000			105.0925			
FSD 3/2018/19	KE5000009475	18-Aug-19	8-Aug-29	3,338	45.014.00	Fixed	11.1710			95.8845			
FSD 4/2018/19	KE5000009569	25-Mar-19	12-Mar-29	3,638	28.351.81	Fixed	12.2800	12.1814	100.8094	100.8715	50,000,000		
FSD 4/2018/19	KE5000009569	25-Mar-19	12-Nov-29	3,638	28.351.81	Fixed	12.2800	11.9055	102.2859	102.1510	300,000,000		
FIFTEEN YEAR BONDS													
FSD1/2007/19	KE1000001345	26-Mar-07	7-Mar-27	825	3.654.60	Fixed	14.5000			102.3850			
FSD2/2007/19	KE1000001352	25-Jun-07	8-Jun-27	920	33.846.84	Fixed	13.5000			109.7235			
FSD3/2007/19	KE1000001360	26-Nov-07	7-Nov-27	1,074	32.898.10	Fixed	12.5000			106.1388			
FSD1/2008/19	KE1000001438	31-Mar-08	31-Mar-28	1,200	35.983.92	Fixed	12.9000			107.1862			
FSD1/2008/19	KE4000003436	26-Oct-09	7-Oct-24	1,774	2.420.45	Fixed	12.9000			108.8200			
FSD1/2010/19	KE5000001540	28-Mar-10	15-Mar-25	1,363	25.336.25	Fixed	12.5000			98.3073			
FSD2/2010/19	KE2000001558	28-Apr-11	8-Apr-26	2,201	13.513.10	Fixed	8.0000			92.8192			
FSD1/2012/19	KE4000001762	26-Sep-12	26-Sep-27	2,839	40.328.15	Fixed	11.0000			99.7077			
FSD1/2013/19	KE4000003720	25-Feb-13	7-Feb-28	2,392	42.138.45	Fixed	11.2500			100.2495			
FSD2/2013/19	KE4000003808	29-Apr-13	10-Apr-28	3,055	24.001.225	Fixed	12.0000			104.0174			
FSD1/2015/19	KE5000004342	28-Mar-15	3-Mar-25	3,277	30.891.470	Fixed	12.6000			106.8415			
FSD1/2015/19	KE5000004875	22-Oct-15	3-Oct-31	3,057	7.854.060	Fixed	12.7500			104.2480			
FSD1/2015/19	KE5000004830	28-Jun-15	3-Jun-30	5,105	14.773.750	Fixed	12.8070			103.8216			
FSD2/2015/19	KE5000005104	13-Mar-16	24-Apr-34	5,280	19.316.16	Fixed	12.7340			102.8499			
FSD2/2015/19	KE5000005128	29-Jun-16	10-Jul-34	5,337	50.976.30	Fixed	12.3400			100.0029			
TWENTY YEAR BONDS													
FSD1/2008/20	KE1000001493	30-Jun-08	5-Jun-28	3,111	38.146.10	Fixed	13.7500			110.7150			
FSD1/2010/20	KE5000002178	30-Mar-11	4-Mar-31	4,175	3.365.80	Fixed	10.0000			96.7098			
FSD1/2010/20	KE5000002945	26-Nov-12	1-Nov-32	4,721	44.941.65	Fixed	12.0000			100.3249			
FSD1/2010/20	KE5000002554	25-Sep-16	5-Sep-26	4,121	12.701.20	Fixed	14.0000			107.2749			
FSD1/2010/20	KE5000002825	26-Mar-16	1-Mar-36	6,857	25.063.95	Fixed	13.0000			101.6668			
FSD2/2010/20	KE5000003655	30-Jul-16	5-Jul-36	6,739	15.820.75	Fixed	13.0000			106.8216			
FSD2/2010/20	KE5000003964	15-Apr-19	21-Mar-39	7,652	23.688.72	Fixed	12.8730			100.8600			
TWENTY FIVE YEAR BONDS													
FSD1/2010/25	KE4000003089	26-Jun-10	26-Mar-35	4,859	25.192.92	Fixed	11.2500			91.2611			
FSD1/2010/25	KE5000003649	25-Jun-18	25-Mar-43	8,579	6.171.81	Fixed	13.4000			103.5196			
THIRTY YEAR BONDS													
IRB 1/2011/30	KE2000002138	28-Feb-11	21-Jun-41	7,734	28.144.70	Fixed	12.0000			94.1774			
INFRASTRUCTURE BONDS													
FR 1/2008/12	KE4000003196	23-Feb-09	8-Feb-21	437	7.868.37	Fixed	12.0000			104.1666			
FR 2/2008/12	KE5000002945	7-Dec-09	22-Nov-21	724	10.111.05	Fixed	12.0000			101.5120			
FR 1/2011/12	KE5000002421	1-Oct-11	18-Sep-21	1,380	10.283.10	Fixed	12.0000			107.3204			
FR 1/2013/12	KE3000004030	30-Sep-13	15-Sep-25	2,117	27.925.35	Fixed	11.0000			104.2501			
FR 1/2014/12	KE4000001108	27-Oct-14	12-Oct-26	2,309	35.490.90	Fixed	11.0000			103.8884			
FR 1/2015/12	KE5000004100	14-Sep-15	4-Sep-26	1,839	25.118.55	Fixed	11.0000			101.4992			
FR 1/2015/12	KE4000003683	30-Mar-15	15-Mar-27	2,663	51.150.20	Fixed	11.0000			101.0171			
FR 1/2016/12	KE5000004654	23-Mar-16	13-Mar-29	1,991	36.303.20	Fixed	10.2500	107.5559	107.1792	105.5292	500,000,000		
FR 1/2016/12	KE5000006659	24-Oct-16	8-Oct-31	4,339	40.029.65	Fixed	12.0000			106.2523			
FR 1/2017/12	KE5000006985	27-Feb-17	12-Feb-29	3,365	14.330.40	Fixed	12.0000			111.6224			
FR 1/2017/12	KE5000007388	27-Nov-17	18-Nov-29	1,819	27.450.45	Fixed	12.0000	11.0000	104.8232	104.8668	107.5283	145,000,000	
FR 1/2018/12	KE5000008029	28-Jan-18	10-Jan-31	4,791	41.250.34	Fixed	12.0000			105.4281			
FR 1/2018/12	KE5000008109	19-Mar-18	25-Oct-38	8,905	40.393.25	Fixed	11.9500			100.5189			
FR 1/2019/12	KE5000007670	25-Mar-19	22-Feb-44	8,851	16.303.96	Fixed	12.0000			100.8846			
FR 1/2018/12	KE5000005543	28-Oct-18	8-Oct-35	5,792	68.466.07	Fixed	11.7500	11.2100	104.6698	103.6268	96,400,000		
FR 1/2018/12	KE5000005543	28-Oct-18	8-Oct-35	5,792	68.466.07	Fixed	11.7500	11.7500	101.0988	99.8938	99,600,000		
MAN/19/173	KE5000006766	11-Apr-17	8-Apr-20	131	150.00	Fixed	10.0000	101.4300	100.0000	100.0000	88,900		
MAN/20/173	KE5000007210	11-Sep-17	7-Sep-20	283	444.00	Fixed	10.0000	10.0000	100.0000	100.0000	443,312		
BONDS SELL/BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION													
FSD 2/2018/19	KE5000009872	15-Apr-19	2-Apr-29	3,412	51.326.72	Fixed	12.3000	11.1900	107.8677	106.3133	105.0925	46,500,000	
FSD1/2018/19	KE5000008042	28-Jan-19	3-Jun-24	5,158	14.719.750	Fixed	12.8670	11.0000	107.0927	105.5132	103.9825	1,000,000	
FR 1/2008/12	KE5000002421	1-Oct-11	8-Feb-21	1,380	7.868.37	Fixed	12.0000	8.7500	106.7500	105.5000	104.5000	8,000,000	
FR 1/2011/12	KE5000002945	30-Sep-13	15-Sep-25	1,380	27.925.35	Fixed	11.0000	11.0000	109.3927	108.1628	107.5000	10,000,000	
FR 1/2013/12	KE5000004100	14-Sep-15	4-Sep-26	2,117	27.925.35	Fixed	11.0000	13.0000	104.1961	102.1334	101.5901	8,000,000	
FR 1/2015/12	KE5000004654	23-Mar-16	13-Mar-29	1,991	36.303.20	Fixed	10.2500	10.2500	105.5292	104.5292	103.5292	10,000,000	
FR 1/2016/12	KE5000006659	24-Oct-16	8-Oct-31	4,339	40.029.65	Fixed	12.0000	11.2800	106.6700	105.6700	104.6700	1,000,000	
FR 1/2018/12	KE5000008109	19-Mar-18	25-Oct-38	8,905	40.393.25	Fixed	11.9500	12.0000	99.1140	98.7429	100.0000	2,000,000	
FR 1/2019/12	KE5000005543	28-Oct-18	8-Oct-35	5,792	68.466.07	Fixed	11.7500	11.7500	101.0988	99.6682	100.0000	1,000,000	
FR 1/2018/12	KE5000005543	28-Oct-18	8-Oct-35	5,792	68.466.07	Fixed	11.7500	11.6000	103.3588	102.3528	98.6682	1,100,000	
FR 1/2018/12	KE5000005543	28-Oct-18	8-Oct-35	5,792	68.466.07	Fixed	11.7500	11.4300	101.1041	102.1211	98.6682	1,100,000	
MORTGAGE BONDS													
CENTRAL BANK SENIOR UNSECURED FIXED RATE AND EQUITY LINKED NOTES													
CTNB 01.08.2013	KE0000002765	15-Jun-13	8-Jun-20	192	3.899.22	FIXED	13.0000			105.8021			
CTNB 02.08.2012.3	KE0000002872	15-Jun-13	8-Jun-20	192	2.100.77	FIXED	12.5000			105.0000			
CTNB 03.08.2012.5	KE0000002889	15-Jun-13	8-Jun-20	192	2.100.77	FIXED	12.5000			8.9000			
STANBIC MORTGAGE MEDIUM TERM NOTE													
STMB 01.07.2012.043.11.05	KE0000002438	15-Dec-14	8-Dec-21	740	5.000.00	FIXED	12.9500			107.1235			
FAMILY BANK MEDIUM TERM NOTE													
FAB 01.07.2012.043.11.05	KE0000002923	22-Dec-14	14-Dec-20	387	7.000.00	FIXED	12.7500			105.9373			
FAMILY BANK MEDIUM TERM NOTE													
FAB 01.07.2012.043.11.05	KE0000001547	28-Mar-15	19-Mar-20	112	5.000.00	FIXED	12.9500			99.9905			
FAB 01.07.2012.043.11.05	KE0000001703	3-Apr-17	28-Mar-22	857	6.000.00	FIXED	14.1700			100.0000			
CHASE BANK MEDIUM TERM NOTE													
CBM 01.07.2012.043.11.05	KE0000002104	10-Jun-15	2-Jun-22	916	4.802.40	FIXED							