

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE													November 7, 2019	
Issue No.	ISIN CODE	Issue Date	Maturity Date	Days to Maturity	Outstanding Value in millions	Coupon Rate	Yield (%)	Traded Yield (%)	Dirty Price (%)	Clean Price (%)	Previous Price (%)	Value Traded (Ksh)		
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS ABOVE KES 50 MILLION													November 7, 2019	
TWO YEAR BONDS														
F50 12/01/15Y	KE000000923	28-Jun-19	28-Jan-21	445	23,174.63	Fixed	10.7310					161,0283		
FIVE YEAR BONDS														
F50 12/01/15Y	KE000000264	28-Jun-16	28-Jun-21	228	30,956.05	Fixed	13.1930	9.5000	107.9997	109.1994	102.4028	76,000.000		
F50 12/01/15Y	KE000000204	30-Nov-15	23-Nov-20	392	30,072.85	Fixed	13.9320					105.8905		
F50 12/01/15Y	KE000000448	28-Nov-16	19-Aug-21	509	15,644.20	Fixed	14.3410					106.4646		
F50 12/01/15Y	KE000000107	28-Jul-16	19-Jul-21	420	24,395.30	Fixed	14.6990					107.4712		
F50 12/01/15Y	KE000000416	28-Sep-16	20-Sep-21	1,111	21,001.26	Fixed	13.1120					105.6003		
F50 12/01/15Y	KE000000743	28-Aug-17	22-Aug-21	1,019	12,112.20	Fixed	12.4650					107.6938		
F50 12/01/15Y	KE000000764	23-Oct-17	17-Oct-22	1,075	13,504.64	Fixed	12.9170					106.2719		
F50 12/01/15Y	KE000000818	28-Mar-18	20-Mar-23	1,229	30,795.55	Fixed	12.2990					106.9611		
F50 12/01/15Y	KE000000947	28-Feb-19	19-Feb-24	1,645	20,993.82	Fixed	11.3840					105.1270		
F50 12/01/15Y	KE000000106	13-May-19	4-May-24	1,842	39,210.15	Fixed	10.8720					101.8445		
TEN YEAR BONDS														
F50 12/01/10Y	KE400000329	28-Apr-10	12-Apr-20	158	19,394.15	Fixed	8.7960					99.8118		
F50 12/01/10Y	KE100000198	1-Nov-10	10-Oct-20	347	18,849.90	Fixed	9.3070					99.5112		
F50 12/01/10Y	KE000000358	28-Jun-12	13-Jun-22	949	39,623.10	Fixed	12.7000					105.9985		
F50 12/01/10Y	KE200000607	1-Jul-13	19-Jun-23	1,309	39,248.20	Fixed	12.3710					109.0705		
F50 12/01/10Y	KE000000890	28-May-15	15-Apr-24	1,530	18,802.18	Fixed	12.3900					102.3734		
F50 12/01/10Y	KE000000629	28-Aug-16	17-Aug-26	2,475	18,306.45	Fixed	15.0390					121.7105		
F50 12/01/10Y	KE000000732	31-Jul-17	19-Jul-27	3,079	27,241.80	Fixed	12.8960					109.1200		
F50 12/01/10Y	KE000000176	27-Aug-18	18-Aug-28	3,369	40,696.85	Fixed	12.6890					106.1543		
F50 12/01/10Y	KE000000918	11-Dec-18	4-Dec-28	3,315	28,158.96	Fixed	12.9320					105.7345		
F50 12/01/10Y	KE000000963	28-Feb-19	17-Feb-29	3,385	32,208.01	Fixed	12.1280					106.8774		
F50 12/01/10Y	KE000000987	10-Apr-19	2-Apr-29	3,434	61,309.72	Fixed	12.3900					103.6438		
F50 12/01/10Y	KE000000487	19-Aug-19	8-Aug-29	3,560	45,014.80	Fixed	11.8170					100.6436		
FIFTEEN YEAR BONDS														
F5012/07/15Y	KE1000001345	28-Mar-07	7-Mar-22	851	3,654.60	Fixed	14.8000					102.8850		
F5012/07/15Y	KE1000001352	28-Jun-07	8-Jun-22	942	33,646.84	Fixed	13.0000					109.7235		
F5012/07/15Y	KE1000001360	29-Aug-07	7-Aug-22	1,098	30,998.10	Fixed	12.8000					102.1187		
F5012/08/15Y	KE1000001428	31-Mar-08	13-Mar-23	1,292	33,963.80	Fixed	15.0000					107.1862		
F5012/08/15Y	KE000000248	2-Feb-09	2-Feb-24	1,796	4,409.45	Fixed	16.0000					106.5500		
F5012/08/15Y	KE4000003050	28-Mar-10	10-Mar-25	1,650	23,326.32	Fixed	16.0000					86.8675		
F5012/08/15Y	KE4000001388	28-Apr-11	15-Apr-26	2,224	13,513.10	Fixed	9.0000					92.8172		
F5012/08/15Y	KE0000002675	24-Sep-12	8-Sep-27	2,861	48,364.92	Fixed	11.0000					99.1689		
F5012/08/15Y	KE4000002796	28-Feb-13	17-Feb-28	3,154	49,138.45	Fixed	11.2500					100.2495		
F5012/08/15Y	KE0000003048	29-Mar-13	19-Mar-28	3,077	24,001.25	Fixed	12.0000					104.3374		
F5012/08/15Y	KE0000004832	28-Mar-18	9-Mar-33	5,277	30,991.470	Fixed	12.4500	12.3107	107.8925	109.1930	101.8319	120,000.000		
F5012/08/15Y	KE0000004832	28-Mar-18	9-Mar-33	5,277	30,991.470	Fixed	12.4500					102.0267		
F5012/08/15Y	KE0000004832	28-Mar-18	9-Mar-33	5,277	14,179.700	Fixed	12.8270					103.6300		
F5012/08/15Y	KE0000001104	13-Mar-19	27-Apr-24	5,285	13,319.18	Fixed	12.7340					100.0992		
F5012/08/15Y	KE0000001328	29-Jun-19	10-Jul-24	5,339	59,078.30	Fixed	12.3400					100.2232		
TWENTY YEAR BONDS														
F5012/08/20Y	KE1000001493	30-Jun-08	5-Jun-28	3,133	38,145.10	Fixed	13.7500					113.2817		
F5012/12/20Y	KE2000002178	30-May-11	5-May-31	4,197	9,365.80	Fixed	10.0000					87.8739		
F5012/12/20Y	KE0000002659	24-Sep-12	13-Sep-27	4,743	4,581.45	Fixed	12.0000					99.9951		
F5012/12/20Y	KE0000004643	28-Sep-16	15-Sep-36	6,143	12,761.20	Fixed	14.0000					109.0946		
F5012/12/20Y	KE0000004643	28-Sep-16	15-Sep-36	6,088	23,083.95	Fixed	13.0000					103.4956		
F5012/12/20Y	KE0000004655	30-Jun-18	9-Jul-38	6,815	15,820.73	Fixed	13.0000					106.3216		
F5012/12/20Y	KE0000004694	15-Apr-19	21-Mar-39	7,074	23,694.73	Fixed	12.8730					101.8445		
TWENTY FIVE YEAR BOND														
F5012/10/25Y	KE4000003089	28-Jun-10	28-May-35	5,881	20,192.50	Fixed	11.2500					91.2811		
F5012/10/25Y	KE0000004645	29-Jun-18	24-May-43	8,600	5,171.81	Fixed	13.4000					103.1195		
THIRTY YEAR BOND														
F5012/11/30Y	KE2000002135	28-Feb-11	21-Jan-41	7,748	28,144.70	Fixed	12.0000					84.1774		
INFRASTRUCTURE BONDS														
IF1 12/08/12Y	KE4000001195	23-Feb-09	8-Feb-21	498	7,858.37	Fixed	12.8000					104.1666		
IF1 12/08/12Y	KE4000003024	7-Dec-09	22-Nov-21	746	10,111.05	Fixed	12.0000					101.4126		
IF1 12/01/12Y	KE0000002244	18-Oct-11	18-Sep-22	1,411	10,283.10	Fixed	12.0000					102.0411		
IF1 12/01/12Y	KE0000001101	19-Sep-13	15-Sep-23	2,139	27,850.35	Fixed	11.0000					104.3501		
IF1 12/01/12Y	KE0000001101	27-Oct-14	12-Oct-26	2,531	36,450.90	Fixed	11.0000					103.0984		
IF1 12/01/12Y	KE0000001101	14-Dec-16	2-Nov-24	1,882	25,119.15	Fixed	11.0000					101.4992		
IF1 12/01/12Y	KE0000001653	30-Mar-16	15-Mar-27	2,885	51,192.30	Fixed	11.0000					102.1937		
IF1 12/01/12Y	KE0000004694	23-May-18	15-May-29	2,015	38,303.20	Fixed	12.8000					108.2489		
IF1 12/01/12Y	KE0000004695	24-Sep-16	8-Oct-31	4,361	40,920.65	Fixed	12.0000					106.3524		
IF1 12/01/12Y	KE0000004690	27-Feb-17	12-Feb-29	3,395	14,330.40	Fixed	12.0000					111.6224		
IF1 12/01/12Y	KE0000002089	23-Oct-18	19-Aug-29	2,430	41,460.40	Fixed	12.0000					108.0704		
IF1 12/01/15Y	KE0000004693	29-Mar-19	10-Jan-33	4,813	41,250.34	Fixed	12.0000	11.6093	108.8738	105.4954	108.3856	100,000.000		
IF1 12/01/20Y	KE0000001010	19-Nov-18	25-Oct-38	6,527	46,393.25	Fixed	11.8500	12.0054	104.5473	89.3204	99.6567	200,000.000		
IF1 12/01/20Y	KE0000001010	29-Mar-19	22-Feb-44	8,873	15,303.05	Fixed	12.0000	11.4596	102.2617	101.8909	104.4940	100,000.000		
IF1 12/01/16Y	KE0000004543	28-Oct-19	8-Oct-35	8,814	68,456.07	Fixed	11.7500	11.8500	99.6896	99.3338	98.8218	300,000.000		
IF1 12/01/16Y	KE0000004543	28-Oct-19	8-Oct-35	8,814	68,456.07	Fixed	11.7500	11.8000	99.9996	99.9918	98.8218	100,000.000		
IF1 12/01/16Y	KE0000004543	28-Oct-19	8-Oct-35	8,814	68,456.07	Fixed	11.7500	11.8500	99.3383	99.8073	98.8218	100,000.000		
IF1 12/01/16Y	KE0000004543	28-Oct-19	8-Oct-35	8,814	68,456.07	Fixed	11.7500	12.1500	87.7231	87.4003	98.8218	500,000.000		
IF1 12/01/16Y	KE0000004543	28-Oct-19	8-Oct-35	8,814	68,456.07	Fixed	11.7500	11.8500	99.0096	98.8928	98.8218	100,000.000		
IF1 12/01/16Y	KE0000004543	28-Oct-19	8-Oct-35	8,814	68,456.07	Fixed	11.7500	12.0499	89.6515	89.5892	98.8218	250,000.000		
IF1 12/01/16Y	KE0000004543	28-Oct-19	8-Oct-35	8,814	68,456.07	Fixed	11.7500	11.9549	89.8738	89.8118	98.8218	200,000.000		
IF1 12/01/16Y	KE0000004543	28-Oct-19	8-Oct-35	8,814	68,456.07	Fixed	11.7500	11.8000	100.8390	100.0000	100.0000	400,000.000		
IF1 12/01/16Y	KE0000004543	28-Oct-19	8-Oct-35	8,814	68,456.07	Fixed	11.7500	12.0000	101.8390	100.0000	100.0000	474,138		
IF1 12/01/16Y	KE0000004543	28-Oct-19	8-Oct-35	8,814	68,456.07	Fixed	11.7500	12.0000	101.8390	100.0000	100.0000	474,138		
BOND & SELL/BUY BACK TRANSACTIONS														
MAN12/13Y	KE000000210	11-Nov-17	7-Feb-20	303	144.00	Fixed	10.0000	10.0000	101.9300	100.0000	100.0000	404.138		
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION														
F50 12/08/15Y	KE0000001428	31-Mar-08	13-Mar-23	1,292	33,963.80	Fixed	12.8000	10.2716	107.8993	106.1638	107.1862	5,000.000		
F50 12/08/15Y	KE0000002675	24-Sep-12	8-Sep-27	2,861	48,364.92	Fixed	12.0000	10.2660	104.2773	102.6590	104.2773	1,000.000		
F50 12/08/15Y	KE0000002675	24-Sep-12	8-Sep-27	2,861	48,364.92	Fixed	12.0000	10.2660	104.2773	102.6590	104.2773	1,000.000		
F50 12/08/15Y	KE0000002675	24-Sep-12	8-Sep-27	2,861	48,364.92	Fixed	12.0000	10.2660	104.2773	102.6590	104.2773	1,000.000		
F50 12/08/15Y	KE0000002675	24-Sep-12	8-Sep-27	2,861	48,364.92	Fixed	12.0000	10.2660	104.2773	102.6590	104.2773	1,000.000		
F50 12/08/15Y	KE0000002675	24-Sep-12	8-Sep-27	2,861	48,364.92	Fixed	12.0000	10.2660	104.2773	102.6590	104.2773	1,000.000		
F50 12/08/15Y	KE0000002675	24-Sep-12	8-Sep-27	2,861	48,364.92	Fixed	12.0000	10.2660	104.2773	102.6590	104.2773	1,000.000		
F50 12/08/15Y	KE0000002675	24-Sep-12	8-Sep-27	2,861	48,364.92	Fixed	12.0000	10.2660	104.2773	102.6590	104.2773	1,000.000		
F50 12/08/15Y	KE0000002675	24-Sep-12	8-Sep-27	2,861	48,364.92	Fixed	12.0000	10.2660	104.2773	102.6590	104.2773	1,000.000		
F50 12/08/15Y	KE0000002675	24-Sep-12	8-Sep-27	2,861	48,364.92	Fixed	12.0000	10.2660	104.2773	102.6590	104.2773			