

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE													November 21, 2019	
Issue No.	ISIN CODE	Issue Date	Maturity Date	Days to Maturity	Outstanding Value in millions	Coupon Rate	Traded Yield (%)	Dirty Price (%)	Clean Price (%)	Previous Price (%)	Value Traded (Ksh)		November 21, 2019	
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS ABOVE KES 50 MILLION														
TWO YEAR BONDS														
FXD 12/01/19Y	KE5000003923	28-Jun-19	28-Jun-21	431	23,774.63	Fixed	10.7310				161,0283			
FIVE YEAR BONDS														
FXD 12/01/19Y	KE5000002542	26-Jun-18	26-Jun-23	214	30,956.05	Fixed	13.1930				102,0735			
FXD 12/01/19Y	KE5000003034	30-Nov-18	23-Nov-23	395	35,072.85	Fixed	13.8200				105,8605			
FXD 12/01/19Y	KE5000004448	29-Mar-18	19-Aug-21	515	15,844.20	Fixed	14.3340				106,4648			
FXD 12/01/19Y	KE5000003107	28-Jul-18	19-Jul-21	406	24,395.30	Fixed	14.0880				107,4712			
FXD 12/01/19Y	KE5000004916	28-Sep-18	20-Sep-21	1,111	21,001.36	Fixed	13.1120				105,4053			
FXD 12/01/17Y	KE5000003434	28-Aug-17	22-Aug-21	1,009	12,112.20	Fixed	12.4650				105,2479			
FXD 12/01/17Y	KE5000002764	23-Oct-17	17-Oct-22	1,061	13,504.64	Fixed	12.1170				105,2719			
FXD 12/01/18Y	KE5000004218	26-Mar-18	20-Mar-23	1,215	30,795.55	Fixed	12.2960				106,8611			
FXD 12/01/19Y	KE5000003847	25-Feb-19	18-Feb-24	1,551	20,993.82	Fixed	11.3840				105,1270			
FXD 12/01/19Y	KE5000001096	13-May-19	6-May-24	1,626	39,210.15	Fixed	10.8720				101,8845			
TEN YEAR BONDS														
FXD 12/01/10Y	KE4000003328	26-Apr-10	12-Apr-20	144	19,384.15	Fixed	8.7960				99,8118			
FXD 12/01/10Y	KE1000001998	1-Nov-10	18-Oct-20	333	18,849.90	Fixed	9.3070				99,5112			
FXD 12/01/12Y	KE5000003358	26-Jun-12	13-Jun-22	805	35,223.10	Fixed	12.0500				105,9885			
FXD 12/01/13Y	KE2000000607	1-Jul-13	19-Jun-23	1,308	39,248.10	Fixed	12.3710				109,0705			
FXD 12/01/14Y	KE5000003890	26-Mar-18	15-Mar-24	1,518	25,802.16	Fixed	12.3800				108,3824			
FXD 12/01/16Y	KE5000003629	28-Aug-16	17-Aug-21	2,451	18,306.45	Fixed	15.0390				121,7105			
FXD 12/01/17Y	KE5000002327	31-Jul-17	19-Jul-27	3,078	27,241.80	Fixed	12.8660				109,3200			
FXD 12/01/18Y	KE5000001761	27-Aug-18	14-Aug-28	1,188	45,056.85	Fixed	12.4880				106,1541			
FXD 12/01/18Y	KE5000002918	17-Dec-18	4-Dec-28	3,301	28,158.96	Fixed	12.8020				105,7345			
FXD 12/01/19Y	KE5000003651	28-Feb-19	17-Feb-29	3,371	32,208.00	Fixed	12.3380				104,8734			
FXD 12/01/19Y	KE5000003987	15-Apr-19	2-Apr-29	3,439	61,308.72	Fixed	12.3000				105,0925			
FXD 12/01/19Y	KE5000004876	18-Aug-19	6-Aug-29	3,548	45,014.80	Fixed	11.8170				97,3624			
FIFTEEN YEAR BONDS														
FXD12/07/15Y	KE1000001345	26-Mar-07	7-Mar-22	837	3,654.60	Fixed	14.5000				102,3850			
FXD12/07/15Y	KE1000001352	26-Jun-07	5-Jun-22	928	39,446.84	Fixed	13.0000				109,7235			
FXD12/07/15Y	KE1000001360	26-Nov-07	7-Nov-22	1,082	29,958.10	Fixed	12.8000				106,3388			
FXD12/08/15Y	KE1000001428	31-Mar-08	13-Mar-23	1,208	33,953.80	Fixed	12.0000				107,1862			
FXD12/08/15Y	KE5000002426	26-Mar-10	2-Oct-20	1,782	42,420.45	Fixed	12.0000				108,5051			
FXD12/05/15Y	KE4000003050	26-Mar-10	10-Mar-25	1,838	22,320.32	Fixed	10.2000				88,8675			
FXD12/12/15Y	KE5000001585	26-Apr-11	4-Dec-26	2,206	15,513.10	Fixed	9.0000				92,8172			
FXD12/12/15Y	KE5000002671	24-Sep-12	5-Sep-27	2,645	48,363.95	Fixed	11.0000				99,1085			
FXD12/12/15Y	KE4000002726	24-Feb-13	7-Feb-28	3,000	49,138.45	Fixed	11.4200				100,2495			
FXD12/12/15Y	KE5000003038	26-Apr-13	16-Apr-28	3,083	24,001.23	Fixed	12.0000				104,3374			
FXD12/12/15Y	KE5000003432	26-Mar-18	9-Mar-33	5,277	30,491.470	Fixed	12.8500				108,8415			
FXD12/12/15Y	KE5000003426	26-Mar-18	9-Mar-33	5,565	2,554.40	Fixed	12.8500				108,8415			
FXD12/12/15Y	KE5000003430	26-Mar-18	9-Mar-33	5,153	14,719.700	Fixed	12.8570				100,4094			
FXD12/12/15Y	KE5000001104	13-March-18	24-Apr-34	5,268	19,216.16	Fixed	12.2400	12.2081	103.1397	102.8099	100,0292	312,700,000		
FXD12/12/15Y	KE5000001108	26-Jun-19	19-Jul-31	5,345	35,975.30	Fixed	12.3400	12.3091	103.9393	103.0395	100,0292	490,990,000		
TWENTY YEAR BOND														
FXD12/08/20Y	KE1000001683	26-Jun-08	5-Jun-28	8,119	38,145.16	Fixed	13.7300				113,2617			
FXD12/12/20Y	KE5000001178	26-May-11	5-May-31	4,159	3,365.80	Fixed	11.9750	10.8750	87.9210	87.8088	87,4765	110,000,000		
FXD12/12/20Y	KE5000002485	26-Nov-12	1-Nov-32	4,729	44,081.68	Fixed	12.0000				100,3249			
FXD12/12/20Y	KE5000003451	26-Sep-16	1-Sep-36	4,129	12,781.20	Fixed	14.0000				109,2746			
FXD12/12/20Y	KE5000003825	26-Mar-18	1-Mar-38	8,675	23,063.95	Fixed	13.0000				101,0688			
FXD12/12/20Y	KE5000003855	26-Jun-18	5-Jun-38	5,801	15,820.74	Fixed	13.0000				106,2516			
FXD12/12/20Y	KE5000003984	15-Apr-19	21-Mar-39	7,280	23,694.73	Fixed	12.8730				100,7736			
TWENTY FIVE YEAR BOND														
FXD12/12/20Y	KE4000003039	26-Jun-10	28-May-35	5,867	26,192.50	Fixed	11.2500				91,2611			
FXD12/12/20Y	KE5000003849	26-Jun-18	25-May-43	8,586	5,171.81	Fixed	13.4000				103,2166			
THIRTY YEAR BOND														
FXD12/12/20Y	KE2000002135	28-Feb-11	21-Jan-41	7,732	28,144.70	Fixed	12.0000				84,1774			
INFRASTRUCTURE BONDS														
FR 12/08/12Y	KE4000001196	23-Feb-08	8-Feb-21	445	7,898.97	Fixed	12.8000				104,1866			
FR 12/08/12Y	KE4000003024	26-Jun-09	22-Jun-21	730	10,111.06	Fixed	12.0000				101,5106			
FR 12/11/12Y	KE2000002242	3-Oct-11	18-Sep-21	1,397	10,283.10	Fixed	12.0000	9.8500	108.5492	106.7041	107,5535	101,500,000		
FR 12/12/12Y	KE3000003130	30-Sep-13	15-Sep-25	2,129	27,920.35	Fixed	11.0000				104,2621			
FR 12/14/12Y	KE5000001109	27-Oct-14	13-Oct-25	2,617	35,480.90	Fixed	11.0000				103,9964			
FR 12/15/12Y	KE3000004100	14-Dec-15	2-Dec-26	1,838	28,118.95	Fixed	11.0000				101,4092			
FR 12/15/12Y	KE4000001683	26-Mar-15	15-Mar-27	2,871	31,152.20	Fixed	11.0000				100,5337			
FR 12/15/12Y	KE5000004554	23-Mar-16	12-Mar-26	1,999	26,303.80	Fixed	12.0000				113,4465			
FR 12/16/12Y	KE5000003659	24-Oct-16	4-Oct-31	4,337	49,029.65	Fixed	12.0000				106,2523			
FR 12/17/12Y	KE5000003690	27-Feb-17	17-Feb-29	3,371	14,330.40	Fixed	12.0000				111,5244			
FR 12/17/12Y	KE5000003788	27-Nov-17	18-Nov-24	1,624	41,462.40	Fixed	12.8000				107,8283			
FR 12/18/12Y	KE5000003802	26-Jan-18	10-Jan-34	4,796	31,420.24	Fixed	12.8000	11.4500	110.3385	106.3873	105,7246	70,400,000		
FR 12/18/12Y	KE5000003109	18-Nov-18	25-Oct-38	8,673	45,393.25	Fixed	11.8000				99,4420			
FR 12/18/12Y	KE5000003760	26-Mar-19	22-Feb-44	8,509	18,303.06	Fixed	12.0000				101,2388			
FR 12/18/18Y	KE5000003543	28-Oct-19	8-Oct-35	5,800	68,466.07	Fixed	11.7500	11.9000	99.7729	99.8530	300,000,000			
FR 12/18/18Y	KE5000003543	28-Oct-19	8-Oct-35	5,809	68,466.07	Fixed	11.7500	11.8000	100.4264	99.8517	99.8530	300,000,000		
MAH10/17/3	KE5000003768	11-Apr-17	8-Apr-20	139	150.00	Fixed	10.0000	10.0000	101.2109	100.0000	100,0000	139,392		
MAH10/17/3	KE5000003710	11-Sep-17	7-Aug-21	291	444.00	Fixed	10.0000	10.0000	101.9050	100.0000	100,0000	125,453		
BONDS SELL/BUY BACK TRANSACTIONS														
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION														
FXD 12/01/19Y	KE5000003877	18-Apr-19	2-Apr-29	347	51,305.72	Fixed	12.3000	11.7298	104.4575	103.7334	105.0625	20,300,000		
FXD 12/01/12Y	KE5000001853	30-Mar-15	15-Mar-27	4,259	61,192.20	Fixed	11.0000	11.5500	100.3378	98.4448	100.8337	10,000,000		
FXD 12/01/12Y	KE5000002659	26-Oct-15	6-Oct-26	4,287	49,807.00	Fixed	12.3000				105,2523	8,500,000		
FXD 12/01/12Y	KE5000003690	27-Feb-17	17-Feb-29	3,371	14,330.40	Fixed	12.0000	10.8000	113.6811	110.6405	111.6234	2,000,000		
FXD 12/01/12Y	KE5000003109	18-Nov-18	25-Oct-38	8,673	45,393.25	Fixed	11.8000	12.0000	99.7939	99.8984	99.8914	40,000,000		
FXD 12/01/18Y	KE5000003543	28-Oct-19	8-Oct-35	5,800	68,466.07	Fixed	11.7500	11.8000	100.0888	99.2941	99.6530	41,000,000		
FXD 12/01/18Y	KE5000003543	28-Oct-19	8-Oct-35	5,809	68,466.07	Fixed	11.7500	11.2000	104.3485	99.6347	99.6530	18,800,000		
FXD 12/01/18Y	KE5000003543	28-Oct-19	8-Oct-35	5,809	68,466.07	Fixed	11.7500	11.2000	104.0715	103.2968	99.6530	4,000,000		
CORPORATE BONDS														
CENTRA BANK SECURED UNDISCOUNTED FIXED RATE AND EQUITY LINKED NOTES														
CTNB BK 08.08.2013	KE5000002728	19-Jun-15	8-Jun-20	200	3,899.22	FIXED	13.0000				105,8021			
CTNB BK 08.08.2013.2	KE5000002728	19-Jun-15	8-Jun-20	200	2,106.77	FIXED	12.8000				100,0000			
CTNB BK 08.08.2013.3	KE5000002728	19-Jun-15	8-Jun-20	200	1,100.00	FIXED	12.8000				100,0000			
CTNB BK 08.08.2013.4	KE5000002728	19-Jun-15	8-Jun-20	200	1,100.00	FIXED	12.8000				100,0000			
STANBIC MEDIUM TERM BOND														
STANBIC MEDIUM TERM BOND	KE4000002438	19-Dec-14	8-Dec-21	748	5,000.00	FIXED	12.8500				107,2325			
RAI FIXED MEDIUM TERM NOTE														
RAI BK 14/12/2013.01.12.19	KE4000003922	22-Dec-14	14-Dec-20	366	6,000.00	FIXED	12.7500				105,9373			
RAI FIXED MEDIUM TERM NOTE														
RAI BK 10/03/2013.0001.12.19.20	KE4000001547	23-Mar-15	18-Mar-20	117	5,000.00	FIXED	12.8000				99,9905			
RAI BK 20/12/2013.01.12.17	KE5000001703	23-Apr-17	28-Mar-22	856	6,000.00	FIXED	14.1700				100,0000			
CHASE BANK FIXED MEDIUM TERM BOND														
CHASE BK 20/12														