

BI SECURITIES EXCHANGE

October 28, 2019

Issue No	ISIN Code	Issue Date	Maturity Date	Days to Maturity	Outstanding Value in millions	Coupon Rate	Coupon %	Yield %	Dirty Price	Clean Price	Previous Price	Total Value Traded (KShs)
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS ABOVE KES.50 MILLION												
TWO YEAR BONDS												
KFD 10/01/19/27	KE000003923	28-Jan-19	25-Jan-21	495	23,774.81	Fixed	10	10.7010			91.0283	
FIVE YEAR BONDS												
KFD 10/01/19/24	KE000002642	28-Jan-19	25-Jan-23	738	30,556.58	Fixed	13	13.8300			103.6338	
KFD 22/01/19/31	KE000003004	30-Nov-19	23-Nov-20	298	36,073.85	Fixed	13	13.9000			108.8605	
KFD 12/01/19/31	KE000004848	25-Nov-18	19-Aug-21	839	19,844.20	Fixed	14	14.2450			106.498	
KFD 22/01/19/37	KE000003017	30-Nov-19	18-Aug-21	739	24,495.58	Fixed	13	13.7000			107.4711	
KFD 30/01/19/36	KE000004836	25-Sep-18	20-Sep-21	1,111	20,051.08	Fixed	13	13.1200			106.7613	
KFD 10/01/19/31	KE000003151	28-Jan-19	25-Aug-22	1,038	11,123.81	Fixed	13	13.6000			107.6303	
KFD 22/01/19/34	KE000007764	23-Oct-17	17-Oct-22	1,085	13,504.44	Fixed	13	13.7100			108.8100	
KFD 10/01/19/31	KE000003018	25-Sep-18	20-Sep-21	1,239	30,156.55	Fixed	12	12.9900			106.9811	
KFD 10/01/19/31	KE000003667	25-Feb-19	19-Feb-24	1,375	20,958.65	Fixed	13	13.7500			107.1274	
KFD 22/01/19/31	KE000001096	13-Mar-19	6-May-24	1,652	98,210.15	Fixed	10	8.7200			101.6645	
TEN YEAR BONDS												
KFD 10/01/19/37	KE000003329	26-Apr-19	13-Apr-29	168	19,394.15	Fixed	10	10.5100			99.5118	
KFD 22/01/19/37	KE000001898	1-Nov-19	19-Oct-29	307	18,848.90	Fixed	9	9.3070			96.9742	
KFD 22/01/19/37	KE000003029	30-Nov-19	19-Jun-22	699	35,273.23	Fixed	10	10.2500			97.3869	
KFD 10/01/19/37	KE000006007	27-Jul-19	13-Jun-23	1,330	39,248.30	Fixed	10	10.2700			100.6705	
KFD 10/01/19/37	KE000003890	25-May-19	15-Jun-24	1,478	38,842.15	Fixed	10	10.1800			100.4985	
KFD 22/01/19/37	KE000003029	30-Nov-19	17-Aug-24	2,495	19,504.18	Fixed	10	10.0800			97.7100	
KFD 10/01/19/37	KE000007327	31-Jul-17	19-Jul-27	1,670	27,741.80	Fixed	12	12.9500			106.3700	
KFD 22/01/19/37	KE000003029	30-Nov-19	17-Aug-24	2,495	19,504.18	Fixed	10	10.0800			97.7100	
KFD 22/01/19/37	KE000003026	17-Aug-19	4-Oct-28	3,325	26,158.98	Fixed	10	10.0200			97.7485	
KFD 10/01/19/37	KE000003663	25-Feb-19	13-Feb-29	3,305	30,628.02	Fixed	10	10.0800			100.4724	
KFD 22/01/19/37	KE000003017	19-Nov-19	2-Apr-24	1,155	11,935.44	Fixed	10	10.3000			101.3831	
KFD 30/01/19/37	KE000004876	17-Aug-19	6-Aug-29	3,870	45,014.80	Fixed	10	11.5710			100.6438	
FIFTEEN YEAR BONDS												
KFD 10/01/20/37	KE000001345	26-Mar-07	7-Mar-22	851	3,455.60	Fixed	14	14.5000			100.2560	
KFD 22/01/20/37	KE000001390	12-Sep-10	6-Jun-22	922	33,646.94	Fixed	10	10.0000			100	