

NSE Nairobi Securities Exchange											BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE											October 17, 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 (%)	Value Traded (KShs)	October 17, 2019										
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS ABOVE KES 50 MILLION													October 17, 2019										
TWO YEAR BONDS																							
FXD 12/01/19Y																							
FXE YEAR BONDS																							
FXD 12/01/19Y	KE500000323	28-Jun-19	28-Jan-21	466	23,174.63	Fixed		10.7010	9.8000	103.3602	101.0283	101.1773	100,000,000										
FXD 12/01/19Y	KE500000304	30-Nov-19	23-Nov-20	249	30,956.05	Fixed		13.1930				103.6308	100,890										
FXD 12/01/19Y	KE500000448	29-Apr-18	19-Aug-21	956	19,844.30	Fixed		13.5000				108.4948	100,000										
FXD 12/01/19Y	KE500000107	26-Jul-16	19-Jul-21	441	24,395.30	Fixed		14.0990				107.4712	100,000										
FXD 12/01/19Y	KE500000428	28-Sep-16	20-Sep-21	1,111	21,001.06	Fixed		13.1100				105.7613	100,000										
FXD 12/01/19Y	KE500000434	28-Aug-17	22-Aug-22	1,040	12,112.20	Fixed		12.6660				107.6538	100,000										
FXD 12/01/19Y	KE500000724	29-Oct-17	17-Oct-22	1,096	13,504.64	Fixed		12.5170				108.0100	100,000										
FXD 12/01/19Y	KE500000818	28-Mar-18	20-Mar-23	1,250	20,795.55	Fixed		12.2200				106.5811	100,000										
FXD 12/01/19Y	KE500000847	28-Feb-19	19-Feb-24	1,586	20,893.82	Fixed		11.3040				105.1270	100,000										
FXD 12/01/19Y	KE500001006	13-May-19	8-May-24	1,683	39,210.15	Fixed		10.8720				103.7353	100,000										
TEN YEAR BONDS																							
FXD 12/01/19Y	KE400000328	28-Apr-10	13-Apr-20	178	19,384.15	Fixed		8.7900				89.5118	100,000										
FXD 12/01/19Y	KE100000198	11-Nov-10	18-Oct-20	306	18,849.90	Fixed		8.3070				89.9712	100,000										
FXD 12/01/19Y	KE200000328	29-Sep-12	13-Sep-22	870	30,823.10	Fixed		12.7000				103.3608	100,000										
FXD 12/01/19Y	KE200000607	1-Jul-13	19-Jun-23	1,341	36,246.20	Fixed		12.3710				108.6700	100,000										
FXD 12/01/19Y	KE200000890	28-Mar-16	15-Mar-21	1,561	21,806.18	Fixed		12.8800				105.8660	100,000										
FXD 12/01/19Y	KE500000529	28-Aug-16	17-Aug-21	2,498	18,306.45	Fixed		12.9600				121.7105	100,000										
FXD 12/01/19Y	KE500000727	31-Jul-17	19-Jul-27	3,078	27,241.80	Fixed		12.9600				103.3700	100,000										
FXD 12/01/19Y	KE500000766	27-Apr-18	18-Apr-28	3,208	49,009.85	Fixed		12.6900				104.1643	100,000										
FXD 12/01/19Y	KE500000816	17-Dec-18	4-Dec-28	3,338	26,158.96	Fixed		12.5000				103.2345	100,000										
FXD 12/01/19Y	KE500000953	29-Feb-19	17-Feb-29	3,406	32,008.00	Fixed	11.6000	106.4903	104.8734	104.8734	104.8734	300,000,000	100,000										
FXD 12/01/19Y	KE500000987	18-Apr-19	2-Apr-29	3,455	15,308.72	Fixed		12.3000				103.3890	100,000										
FXD 12/01/19Y	KE500000478	18-Aug-19	8-Aug-29	3,581	43,074.80	Fixed		11.5170	11.8500	101.6454	99.7278	100.4943	100,000,000	100,000									
FXD 12/01/19Y	KE500000478	18-Aug-19	8-Aug-29	3,581	43,074.80	Fixed		11.5170	11.8500	101.6454	99.7278	100.4943	300,000,000	100,000									
FIFTEEN YEAR BONDS																							
FXD 12/01/19Y	KE100000145	28-Mar-07	7-Mar-22	871	3,956.60	Fixed		14.5000				102.3950	100,000										
FXD 12/01/19Y	KE100000157	29-Jul-07	8-Jul-22	963	33,644.84	Fixed		13.9000				109.7230	100,000										
FXD 12/01/19Y	KE100000186	28-Nov-07	7-Nov-22	1,117	38,958.10	Fixed		12.5000				107.1242	100,000										
FXD 12/01/19Y	KE100000148	21-Mar-08	21-Mar-23	1,243	33,983.90	Fixed		12.2000				107.1850	100,000										
FXD 12/01/19Y	KE100000245	28-Sep-08	15-Sep-23	1,817	24,800.45	Fixed		12.5000				108.6070	100,000										
FXD 12/01/19Y	KE500000350	28-Mar-10	10-Mar-25	1,971	29,336.25	Fixed		10.2000				100.6673	100,000										
FXD 12/01/19Y	KE500000158	28-Mar-11	8-Mar-26	2,284	24,833.10	Fixed		12.5000				124.9212	100,000										
FXD 12/01/19Y	KE400000382	24-Sep-12	8-Sep-27	2,881	44,304.95	Fixed	11.0000	11.0000	99.8838	99.8470	100.1790	200,000,000	100,000										
FXD 12/01/19Y	KE500000766	27-Feb-19	17-Feb-29	3,035	42,138.45	Fixed		11.2000				103.2400	100,000										
FXD 12/01/19Y	KE400000308	28-Apr-13	10-Apr-28	3,098	24,001.225	Fixed		12.0000				104.0374	100,000										
FXD 12/01/19Y	KE500000832	28-Mar-16	8-Mar-31	3,277	30,881.470	Fixed		12.6500				100.6070	100,000										
FXD 12/01/19Y	KE500000878	25-Oct-16	15-Oct-31	3,506	24,844.800	Fixed		12.8000				104.2480	100,000										
FXD 12/01/19Y	KE500000430	28-Jun-19	9-Jun-24	3,199	16,179.700	Fixed		12.8500				100.2468	100,000										
FXD 12/01/19Y	KE500000108	13-Jun-19	3-Jun-24	3,303	18,310.18	Fixed	12.5200	106.8533	101.3613	101.3613	101.3613	100,000,000	100,000										
FXD 12/01/19Y	KE500000128	29-Jun-19	10-Jul-24	3,380	50,078.30	Fixed		12.3400				102.2880	100,000										
TWENTY YEAR BONDS																							
FXD 12/01/19Y	KE100000193	30-Jun-08	5-Jun-28	3,154	38,145.10	Fixed		13.7500				113.2817	100,000										
FXD 12/01/19Y	KE200000178	30-May-11	5-May-31	4,218	29,365.80	Fixed		12.0000				87.8709	100,000										
FXD 12/01/19Y	KE500000245	29-Sep-12	15-Sep-27	4,766	24,844.80	Fixed		12.5000				99.9661	100,000										
FXD 12/01/19Y	KE500000854	28-Sep-16	15-Sep-36	6,164	12,781.20	Fixed		14.0000				108.6948	100,000										
FXD 12/01/19Y	KE500000854	28-Sep-16	15-Sep-36	6,164	12,781.20	Fixed		14.0000				103.8565	100,000										
FXD 12/01/19Y	KE500000855	30-Jun-16	9-Jun-36	6,836	18,820.75	Fixed		13.2000				106.3216	100,000										
FXD 12/01/19Y	KE500000984	18-Apr-19	21-Mar-39	7,095	23,694.73	Fixed		12.8700				103.9565	100,000										
TWENTY FIVE YEAR BOND																							
FXD 12/01/19Y	KE400000389	28-Jun-10	28-May-35	8,702	26,158.96	Fixed		11.2500				81.2811	100,000										
FXD 12/01/19Y	KE500000849	28-Jun-18	28-May-43	8,821	3,171.81	Fixed		13.4000				102.2198	100,000										
THIRTY YEAR BOND																							
FXD 12/01/19Y	KE200000135	28-Feb-11	21-Jan-41	7,787	26,144.70	Fixed		12.0000				84.1774	100,000										
INFRASTRUCTURE BONDS																							
FXD 12/01/19Y	KE400000196	23-Feb-09	8-Feb-21	480	7,868.37	Fixed		12.5000				104.5666	100,000										
FXD 12/01/19Y	KE400000304	7-Dec-09	22-Nov-21	787	10,111.05	Fixed		12.0000				101.5126	100,000										
FXD 12/01/19Y	KE200000244	18-Oct-11	18-Sep-23	1,430	10,283.10	Fixed	10.8500	105.0571	104.7939	104.7939	104.7939	143,800,000	100,000										
FXD 12/01/19Y	KE500000100	29-Sep-12	15-Sep-25	2,100	27,250.30	Fixed		11.0000				104.2001	100,000										
FXD 12/01/19Y	KE400000108	27-Oct-14	12-Oct-26	2,552	36,480.90	Fixed		11.0000				103.9984	100,000										
FXD 12/01/19Y	KE500000400	14-Dec-16	2-Oct-24	3,873	25,119.55	Fixed		11.5000				101.4602	100,000										
FXD 12/01/19Y	KE400000183	30-Mar-15	15-Mar-27	2,708	51,190.20	Fixed	10.0000	103.0918	103.3683	103.3683	103.3683	300,000,000	100,000										
FXD 12/01/19Y	KE500000484	23-Mar-16	12-Mar-29	2,024	26,303.20	Fixed		12.5000				108.8490	100,000										
FXD 12/01/19Y	KE500000859	28-Sep-16	8-Sep-31	4,327	49,029.65	Fixed		12.0000				104.2604	100,000										
FXD 12/01/19Y	KE500000980	27-Feb-17	12-Feb-29	3,406	14,330.40	Fixed		12.5000				111.6274	100,000										
FXD 12/01/19Y	KE500000389	27-Sep-17	18-Sep-24	3,893	41,662.60	Fixed		12.5000				108.6847	100,000										
FXD 12/01/19Y	KE500000893	28-Jun-18	10-Jan-33	4,834	41,290.34	Fixed		12.0000				108.3896	100,000										
FXD 12/01/19Y	KE500000102	18-Nov-18	20-Sep-38	6,848	49,383.25	Fixed		11.8500				103.8993	100,000										
FXD 12/01/19Y	KE500000726	29-Mar-19	22-Feb-44	8,894	18,303.08	Fixed		12.2000				104.4960	100,000										
FXD 12/01/19Y	KE500000768	11-Apr-17	8-Apr-20	174	150.00	Fixed	10.0000	10.0000	100.0000	100.0000	100.0000	100,000	100,000										
FXD 12/01/19Y	KE500000710	11-Sep-17	7-Sep-20	526	444.00	Fixed	10.0000	10.0000	100.0000	100.0000	100.0000	100,000	100,000										
BOND SELL/BUY BACK TRANSACTIONS																							
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION																							
FXD 12/01/19Y	KE200000607	1-Jul-13	19-Jun-23	1,341	36,246.20	Fixed		12.3710	9.3100	113.2408	109.3322	108.6700	500,000										
FXD 12/01/19Y	KE500000727	31-Jul-17	19-Jul-27	3,078	27,241.80	Fixed		12.9600	12.8000	103.0031	102.7384	103.3700	2,200,000										
FXD 12/01/19Y	KE500000953	29-Feb-19	17-Feb-29	3,406	32,008.00	Fixed		12.4380	11.2100	108.7491	106.9722	104.8738	5,000,000										
FXD 12/01/19Y	KE500000987	18-Apr-19	2-Apr-29	3,455</																			