

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

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 (%)	Field Value Traded (Ksh)	
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS ABOVE KES 50 MILLION												
TWO YEAR BONDS												
FXD 120115Y	KE50000093X	28-Jan-19	28-Jan-21	433	23,774.63	Fixed	10.7010				101.0283	
FIVE YEAR BONDS												
FXD 120116Y	KE50000094Z	28-Jun-15	28-Jun-20	216	30,956.05	Fixed	13.1330				102.0726	
FXD 120116Y	KE500000939	30-Nov-15	23-Nov-20	370	30,873.05	Fixed	13.3000				106.8669	
FXD 120116Y	KE500000948	26-Apr-16	19-Apr-21	517	10,544.30	Fixed	12.4500				106.4646	
FXD 120116Y	KE500000947	26-Jul-16	19-Jul-21	498	26,399.30	Fixed	14.0800				107.4172	
FXD 120116Y	KE500000946	26-Sep-16	20-Sep-21	1,111	20,053.05	Fixed	13.1100				106.0003	
FXD 120117Y	KE500000744	28-Aug-17	23-Aug-22	1,007	12,112.20	Fixed	12.4650				105.3479	
FXD 120117Y	KE500000746	23-Oct-17	17-Oct-22	1,060	33,028.64	Fixed	12.3700				106.2719	
FXD 120118Y	KE500000818	28-Mar-18	28-Mar-23	1,217	30,795.55	Fixed	12.2090				106.9611	
FXD 120118Y	KE500000967	28-Feb-19	18-Feb-24	1,355	20,393.62	Fixed	11.0480				105.7210	
FXD 120118Y	KE500000996	13-May-19	8-May-24	1,630	28,215.15	Fixed	10.9720				101.8665	
TEN YEAR BONDS												
FXD 120120Y	KE500000328	26-Apr-11	13-Apr-20	146	19,394.15	Fixed	8.7900				99.5116	
FXD 120120Y	KE500000998	14-Nov-19	19-Oct-20	335	18,869.90	Fixed	9.3070				99.8712	
FXD 120121Y	KE500000358	28-Jun-12	13-Jun-22	937	36,272.70	Fixed	12.2050				105.3869	
FXD 120121Y	KE500000607	1-Jul-13	18-Jun-23	1,308	29,445.20	Fixed	12.9100				109.8706	
FXD 120121Y	KE500000880	26-May-15	15-Jun-24	1,518	35,852.15	Fixed	12.1880				105.8624	
FXD 120121Y	KE500000928	28-Aug-16	17-Aug-26	2,483	33,308.45	Fixed	12.9300				111.7105	
FXD 120121Y	KE500000727	11-Jul-17	10-Jul-27	3,078	27,841.80	Fixed	12.9660				109.3700	
FXD 120121Y	KE500000792	27-Aug-18	18-Aug-28	3,197	40,606.05	Fixed	12.6860				106.7643	
FXD 120121Y	KE500000761	17-Dec-18	8-Dec-28	3,300	26,158.96	Fixed	12.8000				105.2451	
FXD 120121Y	KE500000963	28-Feb-19	12-Feb-29	3,373	32,808.00	Fixed	12.3380				104.4774	
FXD 120121Y	KE500000987	13-Apr-19	3-Apr-29	3,402	41,338.72	Fixed	12.3000				105.9003	
FXD 120121Y	KE500000407	19-Aug-19	8-Aug-29	3,548	45,014.00	Fixed	11.5170				97.3624	
FIFTEEN YEAR BONDS												
FXD 120217Y	KE100001345	26-Mar-07	7-Mar-22	839	3,654.60	Fixed	14.9000				102.3850	
FXD 120217Y	KE100001352	26-Jun-07	8-Jun-22	890	33,646.84	Fixed	13.5000				109.7235	
FXD 120217Y	KE100001380	26-Sep-07	7-Sep-22	1,084	20,068.10	Fixed	12.8000				106.3389	
FXD 120217Y	KE100001420	11-Mar-08	13-Mar-23	1,210	39,905.90	Fixed	12.6000				107.1892	
FXD 120217Y	KE500000436	26-Oct-09	7-Oct-24	1,784	28,420.45	Fixed	12.9000				108.8200	
FXD 120217Y	KE500000437	13-Mar-09	13-Mar-24	1,838	46,338.25	Fixed	12.9000				108.8073	
FXD 120217Y	KE500000358	26-Apr-11	8-May-26	2,211	13,513.10	Fixed	9.0000				92.8312	
FXD 120217Y	KE500000359	26-Apr-11	8-May-26	2,448	49,304.45	Fixed	9.0000				99.1589	
FXD 120217Y	KE500000370	26-Feb-13	17-Feb-28	3,002	44,139.45	Fixed	11.2000				100.4289	
FXD 120217Y	KE500000390	26-Apr-13	8-Apr-28	3,065	24,037.05	Fixed	12.0000				104.0714	
FXD 120217Y	KE500000412	26-Mar-18	8-Mar-33	3,277	30,981.40	Fixed	12.6500				102.1030	
FXD 120217Y	KE500000413	26-Apr-18	8-Apr-33	3,507	18,647.00	Fixed	12.3000				101.5440	
FXD 120217Y	KE500000430	28-Jun-19	8-Jun-34	5,166	14,719.750	Fixed	12.6870	12.7865	104.4007	100.4094	103.6530	80,000.000
FXD 120217Y	KE500001104	13-May-19	28-Mar-34	5,270	19,316.16	Fixed	12.7340				100.0292	
FXD 120217Y	KE500001320	26-Apr-19	10-Apr-34	5,347	60,378.30	Fixed	12.8490				100.2232	
TWENTY YEAR BOND												
FXD 120122Y	KE500001493	30-Jun-08	5-Jun-28	3,121	38,145.10	Fixed	13.7500				113.3817	
FXD 120122Y	KE500001478	30-May-11	5-May-31	4,186	4,365.80	Fixed	10.0000				87.4769	
FXD 120122Y	KE500001479	1-Jun-11	5-Jun-31	4,278	4,376.00	Fixed	10.0000				88.3070	
FXD 120122Y	KE500001654	26-Sep-16	15-Sep-36	6,131	12,761.20	Fixed	14.0000	11.9500	100.3079	100.3459	90,000.000	
FXD 120122Y	KE500001832	26-Mar-18	15-Mar-38	6,677	23,063.95	Fixed	13.2000				103.4886	
FXD 120122Y	KE500001865	5-Jul-18	5-Jul-38	6,800	6,800.00	Fixed	13.0000				106.2318	
FXD 120122Y	KE500001984	15-Apr-19	21-Mar-39	7,062	23,684.73	Fixed	12.8730				100.7796	
TWENTY FIVE YEAR BOND												
FXD 120125Y	KE500003088	28-Jun-10	28-May-35	5,669	20,192.50	Fixed	11.2500				91.8611	
FXD 120125Y	KE500003859	25-Jun-18	25-May-43	6,598	5,171.81	Fixed	13.4000				103.1996	
THIRTY YEAR BOND												
FXD 120119Y	KE500001136	28-Feb-11	21-Jan-41	7,734	28,144.70	Fixed	12.0000				94.1774	
INFRASTRUCTURE BONDS												
FR 120213Y	KE400001196	23-Feb-09	8-Feb-21	447	7,668.37	Fixed	12.9000				104.1666	
FR 120213Y	KE400001204	7-Dec-09	22-Nov-21	734	10,111.05	Fixed	12.0000				101.6126	
FR 120112Y	KE500002642	25-Oct-11	18-Sep-23	1,369	10,283.10	Fixed	12.0000				107.6339	
FR 120112Y	KE500001100	30-Sep-10	15-Sep-25	2,127	27,829.30	Fixed	11.0000				104.5001	
FR 120112Y	KE500001108	27-Oct-14	12-Oct-26	2,519	38,490.90	Fixed	11.0000				103.9984	
FR 120112Y	KE500001105	14-Sep-10	14-Sep-25	1,940	19,400.00	Fixed	11.0000				101.4992	
FR 120112Y	KE500001053	30-Mar-15	15-Mar-27	2,473	61,192.20	Fixed	11.0000	10.7000	102.5562	100.8337	100.8893	100,000.000
FR 120112Y	KE500000985	23-May-16	15-May-27	2,001	38,303.20	Fixed	12.0000				113.8605	
FR 120112Y	KE500000666	23-May-16	8-Oct-31	4,339	40,029.60	Fixed	12.0000				104.5243	
FR 120112Y	KE500000980	27-Feb-17	12-Feb-29	3,373	14,330.40	Fixed	12.0000				111.6234	
FR 120112Y	KE500000786	27-Nov-17	18-Nov-24	1,826	14,460.40	Fixed	12.0000				107.6933	
FR 120118Y	KE500003093	28-Jun-18	10-Jun-33	4,801	41,250.34	Fixed	12.0000	11.5000	109.6303	106.7298	103.3263	172,000.000
FR 120118Y	KE500003109	19-Nov-18	25-Oct-38	6,915	40,393.25	Fixed	11.9000	11.9700	99.8754	99.9353	99.3334	90,000.000
FR 120118Y	KE500003108	19-Nov-18	25-Oct-38	6,915	40,393.25	Fixed	11.9000	11.9000	100.3453	100.3125	99.3334	100,000.000
FR 120118Y	KE500003095	25-Mar-19	22-Feb-44	6,861	36,303.06	Fixed	12.0000				101.9399	
FR 120118Y	KE500003543	28-Oct-19	8-Oct-35	5,802	69,466.07	Fixed	11.7500	11.8500	100.3632	99.6930	99.3260	119,000.000
FR 120118Y	KE500003543	28-Oct-19	8-Oct-35	5,802	69,466.07	Fixed	11.7500	11.2500	104.2521	103.5419	99.3260	59,000.000
FR 120118Y	KE500003076	11-Apr-17	8-Apr-20	141	190.00	Fixed	10.0000	10.0000	101.1300	100.0000	100.0000	200,000.000
FR 120118Y	KE500003076	11-Apr-17	8-Apr-20	293	444.00	Fixed	10.0000	10.0000	101.2000	100.0000	100.0000	406,664.000
BONDS SELL/BUY BACK TRANSACTIONS												
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION												
FXD 120131Y	KE500001326	27-Feb-11	7-Feb-23	3,002	42,138.45	Fixed	11.2000	11.4000	102.0100	99.1706	100.2495	10,000.000
FXD 120131Y	KE500001348	26-Jul-10	10-Jul-34	5,347	50,578.30	Fixed	12.3000	12.3338	103.8302	99.8994	100.2332	20,000.000
FXD 120131Y	KE500001350	26-Jul-10	10-Jul-34	2,127	27,829.30	Fixed	11.0000	10.9000	101.0965	100.1640	100.5001	4,000.000
FR 120114Y	KE500001108	27-Oct-14	12-Oct-26	2,519	38,490.90	Fixed	11.0000	10.8600	101.0086	100.1332	103.9984	3,750.000
FR 120112Y	KE500001105	14-Sep-10	14-Sep-25	1,940	19,400.00	Fixed	11.0000	8.8000	110.3269	105.4384	101.4992	6,000.000
FR 120112Y	KE500001053	30-Mar-15	15-Mar-27	2,473	61,192.20	Fixed	11.0000	11.2000	101.0642	99.3417	100.8893	7,000.000
FR 120112Y	KE500001053	30-Mar-15	15-Mar-27	2,473	61,192.20	Fixed	11.0000	11.0000	101.4053	99.6628	100.8893	6,000.000
FR 120112Y	KE500000985	23-May-16	15-May-27	2,001	38,303.20	Fixed	12.0000	7.6697	115.9573	116.9532	113.3495	1,000.000
FR 120118Y	KE500000984	23-May-16	13-May-25	2,001	38,303.20	Fixed	12.0000	8.0920	114.9586	114.8243	113.3495	2,000.000
FR 120118Y	KE500000666	23-May-16	8-Oct-31	4,339	40,029.60	Fixed	12.0000	10.9600	105.0260	105.0700	106.2563	6,000.000
FR 120117Y	KE500000980	27-Feb-17	12-Feb-29	3,373	14,330.40	Fixed	12.0000	11.7400	105.5064	103.0074	111.6234	1,000.000
FR 120118Y	KE500003093	28-Jun-18	10-Jun-33	4,801	41,250.34	Fixed	12.0000	11.9270	107.2883	103.3818	103.3263	4,000.000
FR 120118Y	KE500003109	19-Nov-18	25-Oct-38	6,915	40,393.25	Fixed	11.9000	12.0000	99.7319	99.6962	99	