

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE												July 19, 2019	
Issue No.	TSIN CODE	Issue Date	Maturity Date	Days to Maturity	Outstanding Value in millions	Coupon Rate	Coupon (%)	Traded Yield (%)	Dirty Price (%)	Clean Price (%)	Previous Price (%)	Total Value Traded (KES)	
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS ABOVE KES 50 MILLION												July 19, 2019	
TWO YEAR BONDS													
FXD 120112Y2	KE00000382	26-Sep-17	23-Sep-19	66	20,892.85	Fixed		11.6130			102.4786	102.4786	
FXD 120115Y2	KE00000393	26-Jun-17	25-Jun-19	699	23,774.03	Fixed		8.9000	107.3709	102.6141	102.6141	200,000.000	
FIVE YEAR BONDS													
FXD 120116Y5	KE00000324	26-Jun-15	22-Jun-20	339	30,856.05	Fixed		13.1000			107.0386	107.0386	
FXD 120116Y5	KE00000308	30-Nov-15	23-Nov-20	493	30,872.85	Fixed		13.8000			106.9515	106.9515	
FXD 120116Y5	KE00000458	26-Apr-16	19-Apr-21	449	19,444.20	Fixed		14.3400			107.1336	107.1336	
FXD 120116Y5	KE00000307	26-Jun-15	19-Jun-21	731	24,995.20	Fixed		14.0900			107.4712	107.4712	
FXD 120116Y5	KE00000459	26-Sep-16	20-Sep-21	1,111	23,851.05	Fixed		13.1100			106.9651	106.9651	
FXD 120117Y5	KE00000744	26-Aug-17	22-Aug-22	1,130	12,132.20	Fixed		12.4600			107.0029	107.0029	
FXD 120117Y5	KE00000766	23-Oct-17	17-Oct-22	1,166	13,504.84	Fixed		12.8100			107.0554	107.0554	
FXD 120118Y5	KE00000818	26-Mar-18	20-Mar-23	1,340	30,795.55	Fixed		12.2800			106.9611	106.9611	
FXD 120118Y5	KE00000847	20-Feb-19	19-Feb-24	1,678	20,993.62	Fixed		11.3000			103.0263	103.0263	
FXD 120118Y5	KE00000890	13-May-19	8-May-24	1,573	26,216.15	Fixed		10.8700			101.3078	101.3078	
TEN YEAR BONDS													
FXD 120119Y10	KE00000339	26-Apr-10	13-Apr-20	289	19,394.15	Fixed		8.7900			99.5138	99.5138	
FXD 120119Y10	KE00000398	13-Nov-10	19-Oct-20	498	18,840.00	Fixed		9.3000			101.2377	101.2377	
FXD 120119Y10	KE00000358	26-Jun-12	13-Jun-22	1,060	35,273.20	Fixed		12.7500			105.9668	105.9668	
FXD 120119Y10	KE00000603	1-Jul-13	19-Jun-23	1,431	39,248.20	Fixed		12.3710			109.1236	109.1236	
FXD 120119Y10	KE00000896	26-May-15	18-Jun-24	1,841	39,852.15	Fixed		12.1800			114.5995	114.5995	
FXD 120119Y10	KE00000839	26-Aug-16	17-Aug-26	2,086	18,306.45	Fixed	11.2000	128.2521	122.3026	115.4952	115.4952	100,000.000	
FXD 120119Y10	KE00000737	31-Oct-17	19-Jul-27	3,878	27,841.80	Fixed		12.8800			109.2110	109.2110	
FXD 120119Y10	KE00000786	27-Aug-18	14-Aug-28	3,814	40,806.85	Fixed		12.8400			107.3371	107.3371	
FXD 120119Y10	KE00000916	17-Dec-18	4-Feb-29	3,406	26,158.98	Fixed		12.9300			102.7186	102.7186	
FXD 120119Y10	KE00000963	23-Feb-19	13-Feb-29	3,406	32,800.00	Fixed	11.4500	110.0000	105.8385	104.1682	104.1682	200,000.000	
FXD 201819Y10	KE00000987	15-Apr-19	2-Apr-29	3,545	51,328.72	Fixed		12.3000			106.3854	106.3854	
FIFTEEN YEAR BONDS													
FXD120213Y15	KE100001345	26-Mar-07	7-Mar-22	962	3,854.60	Fixed		14.5000			102.3950	102.3950	
FXD120213Y15	KE100001352	26-Jun-07	6-Jun-22	1,053	33,848.84	Fixed		13.5000			107.7362	107.7362	
FXD120213Y15	KE100001360	26-Sep-07	7-Sep-22	1,207	32,858.10	Fixed		12.5000			106.9497	106.9497	
FXD120213Y15	KE000001428	23-Mar-09	13-Mar-24	1,333	33,903.20	Fixed	9.8000	112.3344	108.1105	109.2741	109.2741	100,000.000	
FXD120213Y15	KE00000348	26-Oct-09	7-Oct-24	1,907	9,450.45	Fixed		15.5000			109.8915	109.8915	
FXD120213Y15	KE00000355	26-Mar-10	19-Mar-25	2,061	29,286.25	Fixed		15.5000			109.714	109.714	
FXD120213Y15	KE00000357	26-Apr-11	8-Sep-25	2,034	13,431.15	Fixed		8.0000			92.8582	92.8582	
FXD120213Y15	KE00000385	24-Sep-12	6-Sep-27	2,471	49,028.65	Fixed		11.0000			98.5146	98.5146	
FXD120213Y15	KE00000378	23-Feb-13	7-Feb-28	3,123	42,138.45	Fixed	11.2000	104.9184	100.8485	100.8485	100.8485	500,000.000	
FXD120213Y15	KE00000388	26-Apr-13	10-Apr-28	3,188	24,881.228	Fixed		12.0000			104.0771	104.0771	
FXD120213Y15	KE00000384	26-May-13	19-May-28	3,277	20,882.80	Fixed		12.5000			103.9244	103.9244	
FXD120213Y15	KE00000379	26-Jun-13	9-Oct-28	3,190	7,854.000	Fixed		12.7500	12.2801	106.3718	102.5209	102.5209	200,000.000
FXD120213Y15	KE00000340	26-Jul-13	9-Jun-28	5,208	14,719.376	Fixed		12.8270	12.1909	111.1963	105.1119	105.0246	100,000.000
FXD120213Y15	KE00000311	13-Jun-15	24-Apr-24	3,393	18,316.15	Fixed		12.7400			102.9454	102.9454	
TWENTY YEAR BONDS													
FXD120218Y20	KE100001493	30-Jun-08	6-Jun-28	3,214	36,185.30	Fixed		13.7500			114.6980	114.6980	
FXD120218Y20	KE000002175	26-May-11	6-May-31	2,008	9,956.85	Fixed		10.0000			80.1204	80.1204	
FXD120218Y20	KE000002349	26-Nov-12	1-Nov-32	4,954	49,881.65	Fixed		12.0000			87.0224	87.0224	
FXD120218Y20	KE000003451	26-Sep-16	1-Sep-36	6,254	12,781.20	Fixed		14.0000			112.8186	112.8186	
FXD120218Y20	KE000003325	26-Mar-18	1-Mar-38	6,900	23,093.35	Fixed		13.2000			106.2569	106.2569	
FXD120218Y20	KE000003959	30-Jul-18	6-Jul-38	6,926	15,820.25	Fixed		13.2000			106.9216	106.9216	
FXD120218Y20	KE000003964	15-Apr-19	21-Mar-39	7,185	9,922.76	Fixed		12.8700			103.1425	103.1425	
THIRTY YEAR BONDS													
FXD120219Y30	KE000003088	26-Jun-10	26-Mar-40	8,792	20,182.20	Fixed		11.2500			93.2611	93.2611	
FXD120219Y30	KE000004645	26-Mar-13	26-Mar-43	8,711	6,171.48	Fixed		13.4000			103.2196	103.2196	
INFRASTRUCTURE BONDS													
IFB 1200812Y	KE400000136	23-Feb-09	8-Feb-21	570	7,868.37	Fixed		12.5000			105.9392	105.9392	
IFB 1200912Y	KE400000104	27-Dec-09	22-Aug-21	897	10,111.06	Fixed		12.0000			101.4126	101.4126	
IFB 1201012Y	KE400000368	13-Aug-10	18-Sep-23	87	8,824.48	Fixed		8.0000			96.6481	96.6481	
IFB 1201112Y	KE200000242	3-Oct-11	18-Sep-23	1,522	24,852.20	Fixed		12.0000			102.8439	102.8439	
IFB 1201212Y	KE000000130	30-Sep-13	15-Sep-25	2,250	27,625.20	Fixed		11.0000			102.9602	102.9602	
IFB 1201412Y	KE000001651	26-Mar-15	18-Mar-27	2,106	31,192.00	Fixed		11.0000			101.8486	101.8486	
IFB 1201512Y	KE000004100	18-Dec-15	2-Feb-28	1,983	25,119.55	Fixed		11.0000			104.0871	104.0871	
IFB 1201612Y	KE000003651	26-Mar-16	27-Feb-28	2,396	26,895.36	Fixed		11.0000			102.8874	102.8874	
IFB 1201612Y	KE000004654	23-May-16	12-May-28	1,124	36,203.20	Fixed		12.5000			109.1781	109.1781	
IFB 1201612Y	KE000006859	24-Oct-16	6-Oct-31	4,462	49,028.65	Fixed		12.0000	109.4528	105.9517	104.3170	200,000.000	
IFB 1201712Y	KE000003685	27-Feb-17	12-Feb-29	3,498	14,320.40	Fixed		12.8000			105.8939	105.8939	
IFB 1201712Y	KE000007388	27-Nov-17	18-Nov-24	1,849	41,482.40	Fixed		12.8000	9.8750	110.4587	108.6356	111.0000	500,000.000
IFB 1201712Y	KE000007389	23-Nov-17	18-Nov-24	1,849	41,482.40	Fixed		12.8000	9.7090	111.4698	109.8997	109.8997	100,000.000
IFB 1201712Y	KE000007388	27-Nov-17	18-Nov-24	1,849	41,482.40	Fixed		12.8000	9.8750	111.5517	109.7318	111.0000	250,000.000
IFB 1201712Y	KE000007388	27-Nov-17	18-Nov-24	1,849	41,482.40	Fixed		12.8000	9.2000	111.3372	111.0971	111.0000	350,000.000
IFB 1201812Y	KE000008925	26-Jun-18	19-Jun-28	4,524	41,292.34	Fixed		12.0000			110.9884	110.9884	
IFB 1201812Y	KE000008926	18-Nov-18	25-Oct-38	7,038	45,993.25	Fixed		11.9500			108.2765	108.2765	
IFB 1201912Y	KE000009100	26-Mar-19	22-Feb-44	8,994	16,903.06	Fixed		12.2000			106.4450	106.4450	
IFB 1201912Y	KE000009106	11-Aug-19	8-Apr-29	284	150.00	Fixed	10.0000	102.7900	100.0000	100.0000	100.0000	91.1719	
IFB 1201912Y	KE000009210	11-Sep-19	7-Sep-29	416	444.00	Fixed	10.0000	103.5400	100.0000	100.0000	100.0000	713.066	
BONDS SELL/BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION													
FXD 1200815Y	KE100001428	31-Mar-08	13-Mar-21	1,333	33,903.50	Fixed		12.5000	9.8784	111.7702	107.5463	108.2741	12,000.000
FXD 12011215Y	KE000001874	26-Sep-12	6-Sep-27	2,871	49,304.85	Fixed		11.0000	106.9387	103.2187	88.8146	88.8146	3,300.000
FXD 12011512Y	KE000001921	26-Jun-13	25-Jun-21	568	23,774.03	Fixed		8.9000	107.5300	102.6182	102.6182	200,000.000	
FXD 12011812Y	KE000009503	26-Feb-19	12-Feb-29	3,499	32,808.00	Fixed		12.4300	115.0414	110.1209	104.7429	2,200.000	
FXD12012115Y	KE000003808	26-Apr-13	10-Apr-28	3,188	24,881.228	Fixed		12.0000	101.3794	108.0773	104.0773	2,300.000	
IFB 1201212Y	KE000001301	30-Sep-13	15-Sep-25	2,250	27,625.20	Fixed		11.0000	8.8600	110.8677	107.9692	102.9692	1,000.000
IFB 1201512Y	KE000006859	24-Oct-16	6-Oct-31	4,462	49,028.65	Fixed		12.0000	101.9600	112.4621	109.2610	105.2170	1,000.000
IFB 1201512Y	KE000007388	27-Nov-17	18-Nov-24	1,849	41,482.40	Fixed		12.2000	103.8481	99.9562	104.4450	500.000	
IFB 1201512Y	KE000007389	23-Nov-17	18-Nov-24</										