

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE											September 6, 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 (%)	Total Value Traded (Kshs)	
<b>GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS ABOVE KES 50 MILLION</b>												<b>September 6, 2019</b>	
<b>TWO YEAR BONDS</b>													
FAD 120115YR	KE500002047	25-Jun-15	25-Jun-17	17	20,688.85	Fixed	11.8100				101.6286	101.6286	
FAD 120115YR	KE500002052	28-Jan-15	28-Jan-17	507	23,774.63	Fixed	10.7510				101.9645	101.9645	
<b>FIVE YEAR BONDS</b>													
FAD 120115YR	KE500002042	29-Jun-15	22-Jun-20	290	30,956.65	Fixed	13.1930				103.6338	103.6338	
FAD 120115YR	KE500002044	26-Nov-15	23-Nov-20	444	30,673.81	Fixed	13.8200				105.8005	105.8005	
FAD 120115YR	KE500002048	25-Aug-16	18-Apr-21	391	19,364.20	Fixed	14.2400				107.1136	107.1136	
FAD 120115YR	KE500002057	25-Jul-15	19-Jul-21	692	24,356.20	Fixed	14.0660				107.6112	107.6112	
FAD 120115YR	KE500002036	26-Sep-15	20-Sep-21	1,111	23,051.05	Fixed	13.1120				108.2705	108.2705	
FAD 120115YR	KE500002034	28-Jun-17	22-Sep-22	1,081	12,122.20	Fixed	12.6660				107.6639	107.6639	
FAD 120115YR	KE500002764	23-Oct-17	17-Oct-22	1,137	13,504.64	Fixed	12.5170				103.9554	103.9554	
FAD 120115YR	KE500002818	20-Mar-18	20-Mar-23	1,291	30,705.55	Fixed	12.2250				106.9811	106.9811	
FAD 120115YR	KE500002947	25-Feb-18	18-Feb-24	1,827	20,933.63	Fixed	11.3045				103.8903	103.8903	
FAD 120115YR	KE600001096	13-Mar-19	6-May-24	1,704	39,210.15	Fixed	10.8720				103.7853	103.7853	
<b>TEN YEAR BONDS</b>													
FAD 120115YR	KE400003329	26-Apr-10	13-Apr-20	220	19,384.15	Fixed	8.7900				99.5118	99.5118	
FAD 120115YR	KE100001398	1-Nov-10	19-Oct-20	409	18,849.40	Fixed	8.3070				99.8815	99.8815	
FAD 120115YR	KE200002358	25-Jun-11	15-Jun-21	1,011	32,601.51	Fixed	12.5000				106.3848	106.3848	
FAD 120115YR	KE200002637	1-Jul-13	18-Jun-23	1,382	39,248.20	Fixed	12.3710				109.6705	109.6705	
FAD 120115YR	KE300002890	20-May-15	15-Jan-24	1,592	35,802.15	Fixed	12.1810				109.4960	109.4960	
FAD 120115YR	KE500002929	26-Aug-16	17-Aug-26	2,937	18,304.65	Fixed	10.8460	122.2332	127.7287		102.8627	500,000,000	
FAD 120115YR	KE500002927	31-Jul-17	18-Jul-27	3,078	27,541.80	Fixed	12.8660				109.2700	109.2700	
FAD 120115YR	KE500002932	27-Sep-18	14-Sep-28	3,361	45,806.80	Fixed	10.8860				107.3444	107.3444	
FAD 120115YR	KE500002916	17-Oct-18	4-Dec-28	3,377	26,158.96	Fixed	12.5020				102.2168	102.2168	
FAD 120115YR	KE500002953	25-Feb-19	12-Feb-29	3,447	38,880.00	Fixed	12.4380				105.6885	105.6885	
FAD 120115YR	KE500002917	15-Apr-19	2-Apr-29	3,496	53,568.21	Fixed	12.3000				106.6881	106.6881	
FAD 120115YR	KE500004876	19-Aug-19	8-Aug-29	3,822	45,514.80	Fixed	11.5170				100.0000	100.0000	
<b>FIFTEEN YEAR BONDS</b>													
FAD12001715YR	KE100001345	26-Mar-07	7-Mar-22	913	3,654.60	Fixed	14.5000				102.3850	102.3850	
FAD12001715YR	KE100001352	25-Jun-07	6-Jun-22	1,004	33,848.84	Fixed	13.5000	8.4000	112.9872	109.7235	108.5859	250,000,000	
FAD12001715YR	KE100001360	26-Jun-07	7-Jun-22	1,159	32,601.51	Fixed	12.5000				106.3847	106.3847	
FAD12001715YR	KE100001428	31-Mar-08	13-Mar-23	1,484	33,963.50	Fixed	12.5000				108.1195	108.1195	
FAD12001715YR	KE400003436	26-Oct-09	7-Oct-24	1,688	8,420.45	Fixed	12.5000				109.8715	109.8715	
FAD12001715YR	KE400003460	23-Nov-09	10-Nov-24	1,729	29,521.74	Fixed	12.5000				109.8715	109.8715	
FAD12001715YR	KE200001358	25-Apr-11	8-Dec-26	2,285	13,313.10	Fixed	11.8000				92.4212	92.4212	
FAD12001715YR	KE400003462	24-Oct-12	5-Sep-27	2,322	48,346.92	Fixed	12.822	11.0000	104.8204	99.7900	102.8600	500,000,000	
FAD120115YR	KE400003790	25-Feb-13	7-Feb-28	3,078	47,138.45	Fixed	11.2500				100.2895	100.2895	
FAD120115YR	KE400003796	29-Jun-13	10-Jun-28	3,129	45,129.26	Fixed	11.2500				100.2895	100.2895	
FAD120115YR	KE500004832	28-Mar-18	9-May-23	5,477	39,591.478	Fixed	12.6500				104.2768	104.2768	
FAD120115YR	KE500004879	22-Oct-18	3-Oct-23	5,141	7,893.990	Fixed	12.2500				104.2880	104.2880	
FAD120115YR	KE500004930	26-Jun-18	23-Jun-23	5,139	14,713.750	Fixed	12.8720				105.0122	105.0122	
FAD120115YR	KE600001104	13-Mar-19	24-Apr-24	5,144	15,316.16	Fixed	12.7340				102.8726	102.8726	
FAD120115YR	KE600001128	29-Jul-19	19-Jul-24	5,421	30,378.30	Fixed	12.3400	12.0447	103.9630	102.2709	101.6991	80,000,000	
<b>TWENTY YEAR BONDS</b>													
FAD12001620YR	KE100001493	30-Jun-06	5-Jun-26	3,195	38,115.10	Fixed	13.7500				113.6796	113.6796	
FAD12001620YR	KE400002018	30-Jun-06	5-Jun-26	3,229	9,396.99	Fixed	12.0000				80.2004	80.2004	
FAD12001620YR	KE400002049	26-Nov-07	1-Nov-27	4,805	44,541.60	Fixed	12.0000				99.5961	99.5961	
FAD12001620YR	KE500002050	26-Nov-07	1-Nov-27	4,805	12,541.20	Fixed	12.0000				112.1516	112.1516	
FAD12001620YR	KE500002025	26-Mar-08	1-Mar-28	5,791	23,063.50	Fixed	13.0000				105.2269	105.2269	
FAD12001620YR	KE300002055	26-Mar-08	7-Jul-28	6,077	15,023.20	Fixed	13.2000				106.2616	106.2616	
FAD12001620YR	KE500002064	15-Apr-09	21-Mar-29	7,196	23,674.71	Fixed	12.7149	108.1921	101.0995		102.1720	350,000,000	
<b>TWENTY FIVE YEAR BONDS</b>													
FAD12001625YR	KE400002088	26-Jun-10	28-May-35	5,743	20,182.40	Fixed	11.2000				81.2611	81.2611	
FAD12001625YR	KE500002049	25-Jun-18	25-May-43	8,662	5,171.81	Fixed	13.4000				103.2196	103.2196	
<b>THIRTY YEAR BONDS</b>													
FAD12001630YR	KE200002130	28-Feb-11	21-Jan-41	7,808	28,144.70	Fixed	12.0000				84.1774	84.1774	
<b>INFRASTRUCTURE BONDS</b>													
IFB 12001912YR	KE400003196	23-Feb-09	8-Feb-21	521	7,869.37	Fixed	12.5000				104.1666	104.1666	
IFB 12001912YR	KE400003204	7-Feb-09	22-Nov-21	608	103,111.09	Fixed	12.5000				103.1286	103.1286	
IFB 12001912YR	KE200002242	3-Oct-11	18-Sep-23	1,473	24,482.20	Fixed	12.0000				103.3091	103.3091	
IFB 12001912YR	KE300002830	30-Jun-13	15-Sep-25	2,201	27,402.35	Fixed	11.0000				104.1777	104.1777	
IFB 12001912YR	KE400002863	26-Jun-15	15-Mar-26	2,747	51,932.20	Fixed	11.5000				103.8984	103.8984	
IFB 12001912YR	KE500004100	14-Dec-16	2-Dec-24	2,814	35,118.95	Fixed	11.0000				104.8711	104.8711	
IFB 12001912YR	KE500004103	30-Jun-16	19-Mar-27	2,747	25,655.35	Fixed	11.0000				102.7509	102.7509	
IFB 12001912YR	KE500004854	23-Mar-18	12-May-25	2,875	38,303.20	Fixed	12.5000	8.9000	108.3084	103.2721	102.7509	400,000,000	
IFB 12001912YR	KE300002889	24-Oct-18	8-Oct-21	4,413	40,209.65	Fixed	12.0000				106.8889	106.8889	
IFB 12001912YR	KE500002890	27-Feb-17	12-Feb-21	4,447	14,306.60	Fixed	12.5000				106.2244	106.2244	
IFB 12001912YR	KE500002988	27-Feb-17	12-Feb-21	1,800	41,452.40	Fixed	12.5000				108.9783	108.9783	
IFB 12001912YR	KE500002989	29-Jun-18	25-Oct-28	4,473	41,452.40	Fixed	12.5000				108.6113	108.6113	
IFB 12001912YR	KE500002919	18-Nov-18	26-Oct-28	6,889	45,393.20	Fixed	11.8500	11.1000	109.1287	105.5483	108.2963	108.2963	
IFB 12001912YR	KE500002928	18-Nov-18	26-Oct-28	6,890	45,393.20	Fixed	11.2500	11.2500	108.3068	104.6474	106.6616	300,000,000	
IFB 12001912YR	KE500002950	26-Mar-19	22-Feb-24	8,935	16,303.06	Fixed	12.0000				104.6885	104.6885	
MAMI12017YR	KE500002786	11-Apr-17	8-Apr-20	155	150.00	Fixed	10.0000	18.0000	104.1200	100.0000	100.0000	278,212	
MSPR12017YR	KE500002719	11-Sep-17	7-Sep-20	367	444.00	Fixed	10.0000	10.0000	100.0000	100.0000	100.0000	278,212	
<b>BONDS SELL/BUY BACK TRANSACTIONS</b>													
<b>GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION</b>													
FAD12001915YR	KE400002050	28-Jun-11	10-Mar-25	2,112	22,288.25	Fixed	10.2500	100.2500	100.5128	100.5128	100.6717	15,000,000	
FAD12001915YR	KE400002051	30-Jun-11	6-Mar-25	2,029	9,396.99	Fixed	12.0000	12.0000	100.5128	100.5128	100.6717	15,000,000	
FAD12001915YR	KE400002049	26-Nov-07	1-Nov-27	4,805	44,541.60	Fixed	12.0000	12.0000	100.5513	99.9979	99.9961	1,200,000	
FAD12001915YR	KE400002050	26-Nov-07	1-Nov-27	4,805	12,541.20	Fixed	12.0000	12.0000	100.5513	99.9979	99.9961	1,200,000	
FAD12001915YR	KE400003790	25-Feb-13	7-Feb-28	3,078	47,138.45	Fixed	11.2500	11.2500	100.5487	99.9884	100.2895	42,000,000	
FAD12001915YR	KE500002057	25-Jul-15	23-Sep-21	17	24,356.20	Fixed	11.8000	9.9500	100.5008	100.2339	101.2636	9,000,000	
FAD12001915YR	KE500002923	28-Jan-18	25-Jan-21	307	23,774.63	Fixed	10.7510	8.5000	102.6598	101.5123	101.9645	900,000	
FAD12001915YR	KE500002924	28-Jan-18	25-Jan-21	307	23,774.63	Fixed	11.8100	9.7500	100.9713	100.8997	103.6883	500,000	
FAD12001915YR	KE500002963	25-Feb-18</											