

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE											October 4, 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 (KES)	
<b>GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS ABOVE KES 50 MILLION</b>												<b>October 4, 2019</b>	
<b>TWO YEAR BONDS</b>													
FKD 120115Y	KE50000933X	28-Jan-15	28-Jan-21	479	23,774.63	Fixed	10.700%					101.1773	
<b>FIVE YEAR BONDS</b>													
FKD 120116Y	KE50000934Y	28-Jun-15	28-Jun-21	262	30,996.05	Fixed	13.130%					103.6338	
FKD 120116Y	KE50000939Z	30-Nov-15	23-Nov-20	416	30,873.05	Fixed	13.920%					106.8605	
FKD 120116Y	KE50000454H	25-Apr-16	19-Apr-21	563	10,544.30	Fixed	14.330%					106.6648	
FKD 120116Y	KE50000410T	25-Jul-16	19-Jul-21	494	26,399.30	Fixed	14.990%					107.4719	
FKD 120116Y	KE50000434H	26-Sep-16	20-Sep-21	1,111	20,053.05	Fixed	11.110%					105.7913	
FKD 120117Y	KE50000743H	28-Aug-17	22-Aug-22	1,053	12,112.20	Fixed	12.460%					107.6538	
FKD 120117Y	KE50000796J	23-Oct-17	17-Oct-22	1,109	33,028.64	Fixed	12.170%					108.4500	
FKD 120118Y	KE50000821H	28-Mar-18	22-Mar-23	1,263	30,795.55	Fixed	12.290%					108.9611	
FKD 120118Y	KE50000966T	28-Feb-19	18-Feb-24	1,396	20,993.62	Fixed	13.300%					108.3270	
FKD 120118Y	KE50000198K	19-May-19	14-May-24	1,675	28,232.15	Fixed	14.750%					103.7862	
<b>TEN YEAR BONDS</b>													
FKD 120120Y	KE50000332H	28-Apr-16	13-Apr-20	192	19,394.15	Fixed	8.730%					99.5118	
FKD 120120Y	KE50000198K	14-Nov-16	19-Oct-20	381	18,865.80	Fixed	9.300%					99.9712	
FKD 120120Y	KE50000335H	28-Jun-12	13-Jun-22	393	36,273.70	Fixed	12.700%					106.3968	
FKD 120120Y	KE50000603T	1-Jul-13	18-Jun-23	1,264	29,445.20	Fixed	12.270%					108.0502	
FKD 120121Y	KE50000889Q	26-May-15	15-Jun-24	1,564	35,852.15	Fixed	14.180%					104.0960	
FKD 120121Y	KE50000328H	28-Aug-16	17-Aug-20	2,009	33,308.45	Fixed	10.090%					111.7265	
FKD 120121Y	KE50000722T	11-Jul-17	10-Jul-22	3,078	27,841.80	Fixed	12.960%					109.1700	
FKD 120121Y	KE50000796J	27-Aug-18	16-Aug-23	3,217	40,606.95	Fixed	12.680%					107.0566	
FKD 120121Y	KE50000761H	17-Dec-18	14-Dec-23	3,349	29,158.95	Fixed	12.500%					105.2445	
FKD 120121Y	KE50000963T	28-Feb-19	12-Feb-24	3,419	32,828.00	Fixed	12.430%					104.1114	
FKD 120121Y	KE50000987T	13-Apr-19	7-Apr-24	3,469	41,338.72	Fixed	13.300%					103.3360	
FKD 120121Y	KE50000487Q	19-Aug-19	6-Aug-29	3,594	45,014.00	Fixed	11.510%					103.8338	
<b>FIFTEEN YEAR BONDS</b>													
FKD 120213Y	KE50000134S	26-Mar-07	7-Mar-22	885	3,654.60	Fixed	14.500%					102.3890	
FKD 120213Y	KE50000135Z	26-Jun-07	6-Jun-22	876	33,666.84	Fixed	13.500%					109.7235	
FKD 120213Y	KE50000138H	26-Sep-07	7-Sep-22	1,130	30,698.10	Fixed	12.700%					107.2442	
FKD 120213Y	KE50000143H	13-Mar-08	13-Mar-23	1,256	39,853.50	Fixed	13.200%					107.1622	
FKD 120213Y	KE50000436H	26-Oct-09	7-Oct-24	1,830	26,420.45	Fixed	12.500%					108.8200	
FKD 120213Y	KE50000437H	26-Nov-09	13-Nov-24	1,864	26,386.25	Fixed	12.500%					108.6173	
FKD 120213Y	KE50000138H	26-Dec-11	8-Dec-26	2,257	13,513.10	Fixed	8.300%					98.2912	
FKD 120213Y	KE50000227H	26-Dec-11	8-Dec-26	2,264	49,304.45	Fixed	12.500%					109.1700	
FKD 120213Y	KE50000379H	28-Feb-13	7-Feb-28	3,048	42,138.45	Fixed	11.250%					103.2496	
FKD 120213Y	KE50000465H	26-Mar-13	5-Mar-28	3,111	24,037.25	Fixed	11.900%					104.0374	
FKD 120213Y	KE50000412H	26-Mar-18	14-Mar-33	3,477	30,911.40	Fixed	12.650%					103.6032	
FKD 120213Y	KE50000465H	26-Mar-18	5-Mar-33	3,513	18,412.45	Fixed	12.650%					103.4881	
FKD 120213Y	KE50000430H	28-Jun-19	9-Jun-34	5,211	14,719.750	Fixed	12.850%					102.9488	
FKD 120213Y	KE50000110H	13-Jun-19	28-Jun-34	5,316	19,376.15	Fixed	12.740%					103.2000	
FKD 120213Y	KE50000118H	28-Aug-19	10-Jul-34	5,390	60,978.30	Fixed	12.740%					102.2848	
<b>TWENTY YEAR BOND</b>													
FKD 120220Y	KE50000149H	30-Jun-08	5-Jun-28	3,167	38,145.10	Fixed	13.750%					112.7081	
FKD 120220Y	KE50000217H	30-May-11	5-May-31	4,231	3,365.80	Fixed	10.000%					97.9769	
FKD 120220Y	KE50000276H	26-Sep-11	1-Sep-31	4,777	2,477.70	Fixed	10.000%					98.2961	
FKD 120220Y	KE50000645H	26-Sep-16	1-Sep-36	6,177	12,761.20	Fixed	14.000%					112.7816	
FKD 120220Y	KE50000832H	26-Mar-18	1-Mar-38	6,723	23,063.95	Fixed	13.200%	12.7048	103.8845	103.4998		80,000,000	
FKD 120220Y	KE50000865H	5-Apr-18	4-Apr-38	6,849	15,820.75	Fixed	13.200%					104.3218	
FKD 120220Y	KE50000988H	15-Apr-19	21-Mar-39	7,108	23,684.73	Fixed	12.870%					103.2278	
<b>TWENTY FIVE YEAR BOND</b>													
FKD 120225Y	KE50000388H	28-Jun-10	28-May-35	5,718	20,192.50	Fixed	11.250%					81.2611	
FKD 120225Y	KE50000854H	25-Jun-19	25-May-43	6,634	5,171.81	Fixed	13.400%					103.2196	
<b>THIRTY YEAR BOND</b>													
SDR 120111Y	KE50000213S	28-Feb-11	21-Jan-41	7,780	28,144.70	Fixed	13.000%					84.1774	
<b>INFRASTRUCTURE BONDS</b>													
FB 1200812Y	KE50000319H	23-Feb-09	8-Feb-21	493	7,868.37	Fixed	12.500%					104.1666	
FB 2200812Y	KE50000324H	7-Dec-09	22-Nov-21	780	10,111.05	Fixed	12.000%					101.5126	
FB 120112Y	KE50000262H	12-Oct-11	18-Sep-21	1,446	10,281.30	Fixed	12.000%					103.3861	
FB 120112Y	KE50000180H	30-Sep-10	15-Sep-20	2,179	27,655.20	Fixed	12.000%					104.2001	
FB 1201412Y	KE50000110H	27-Oct-14	12-Oct-26	2,266	35,490.90	Fixed	11.000%					103.9994	
FB 120210Y	KE50000105H	14-Dec-10	2-Oct-24	1,896	26,119.05	Fixed	11.000%					104.0971	
FB 1201512Y	KE50000163H	30-Mar-15	15-Mar-27	2,719	51,192.20	Fixed	11.000%					108.5099	
FB 120160Y	KE50000076H	27-Feb-16	12-Feb-26	2,047	30,303.20	Fixed	11.000%					104.6460	
FB 120161Y	KE50000662H	24-Oct-16	6-Oct-31	4,395	40,028.65	Fixed	12.000%					106.2023	
FB 1201712Y	KE50000588H	23-Feb-17	12-Feb-29	3,418	34,336.40	Fixed	12.000%					111.6234	
FB 120172Y	KE50000798H	27-Nov-17	18-Nov-24	1,872	41,462.40	Fixed	12.500%	10.1000	112.3000	107.8509		50,000,000	
FB 120181Y	KE50000809H	28-Jun-18	10-Jun-33	4,847	41,250.34	Fixed	12.500%					103.4948	
FB 1201820Y	KE50000109H	19-Nov-18	25-Oct-38	6,961	49,893.95	Fixed	11.950%					104.5309	
FB 120182Y	KE50000790H	28-Feb-18	4-Feb-28	4,807	18,303.60	Fixed	12.000%					103.6560	
MAR 12017Y	KE50000706H	11-Sep-17	11-Sep-27	187	187.00	Fixed	10.000%					100.0000	
MAR 2017Y	KE50000721H	11-Sep-17	7-Sep-20	332	444.00	Fixed	10.000%	10.0000	100.6600	100.0000		781.459	
<b>BONDS SELL/BUY BACK TRANSACTIONS</b>													
<b>GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION</b>													
FKD 1201015Y	KE500001050	26-Mar-10	10-Mar-20	1,984	22,336.25	Fixed	10.250%	9.6800	103.2005	102.7336	100.6073	2,000,000	
FKD 120120Y	KE50000238H	26-Jun-12	13-Jun-22	983	36,273.70	Fixed	12.700%	9.6884	110.1340	106.3205	103.3968	150,000	
FKD 120120Y	KE50000262H	26-Sep-12	8-Sep-22	2,896	49,304.45	Fixed	11.000%	10.4600	103.8072	105.9632	99.7700	10,000,000	
FKD 120131Y	KE50000379H	28-Feb-13	7-Feb-28	3,048	42,138.45	Fixed	11.250%	10.7000	104.3869	102.9652	102.2496	500,000	
FKD 120131Y	KE50000436H	26-Oct-09	7-Oct-24	1,830	26,420.45	Fixed	12.500%	11.9000	97.5473	98.1253	102.2496	2,300,000	
FKD 120131Y	KE50000434H	26-Aug-17	22-Aug-22	1,053	12,112.20	Fixed	12.460%	9.9779	107.6538	107.6538	500,000		
FKD 120170Y	KE50000722T	11-Jul-17	10-Jul-22	3,078	27,841.80	Fixed	12.960%	11.1911	111.4342	108.0476	103.7000	70,000	
FKD 120180Y	KE50000796J	27-Aug-18	16-Aug-23	3,217	40,606.95	Fixed	12.680%	10.9054	111.0807	105.6465	107.6566	13,400,000	
FKD 1201820Y	KE50000832H	26-Mar-18	1-Mar-38	6,723	23,063.95	Fixed	13.200%	12.7798	103.3418	102.9429	102.2793	30,000,000	
FKD 1201820Y	KE50000865H	5-Apr-18	4-Apr-38	6,849	15,820.75	Fixed	13.200%	10.9500	104.7924	103.3420	103.8338	4,600,000	
FB 1200812Y	KE50000319H	23-Feb-09	8-Feb-21	493	7,868.37	Fixed	12.500%	9.8000	105.0106	103.1505	101.9666	34,000,000	
FB 1201312Y	KE50000110H	27-Oct-14	12-Oct-26	2,266	35,490.90	Fixed	11.000%	9.8800	105.8881	105.2827	104.2001	20,000	
FB 1201312Y	KE50000105H	14-Dec-10	2-Oct-24	1,896	26,119.05	Fixed	11.000%	10.4974	105.9014	105.6890	104.4971	1,000,000	
FB 1201412Y	KE50000110H	27-Oct-14	12-Oct-26	2,266	35,490.90	Fixed	11.000%	9.4800	114.1124	107.1261	103.9994	1,000,000	
FB 120210Y	KE50000105H	14-Dec-10	2-Oct-24	1,896	26,119.05	Fixed	11.000%	10.4980	106.7968	105.6253	104.4971	600,000	
FB 1201512Y	KE50000163H	30-Mar-15	15-Mar-27	2,719	51								