

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE												September 12, 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 (Ksh)	
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS ABOVE KES 50 MILLION												September 12, 2019	
TWO YEAR BONDS													
FKD 120120ZV	KE00000282	26-Sep-17	23-Sep-19	11	20,899.85	Fixed		11.6130				101,4786	
FKD 120120ZV	KE00000282	26-Sep-17	23-Sep-19	691	23,774.03	Fixed						101,0045	
FIVE YEAR BONDS													
FKD 120120ZV	KE00000284	26-Jun-16	22-Jun-20	284	30,856.05	Fixed						103,6338	
FKD 120120ZV	KE00000284	26-Jun-16	22-Jun-20	438	30,872.85	Fixed						106,8605	
FKD 120120ZV	KE00000458	26-Apr-16	19-Apr-21	585	19,544.20	Fixed						107,1336	
FKD 120120ZV	KE00000458	26-Apr-16	19-Apr-21	818	24,995.20	Fixed						107,2172	
FKD 120120ZV	KE00000459	26-Sep-16	20-Sep-21	1,111	23,851.05	Fixed						106,9624	
FKD 120120ZV	KE00000744	26-Aug-17	22-Aug-22	1,075	13,132.20	Fixed						107,8038	
FKD 120120ZV	KE00000744	26-Aug-17	22-Aug-22	1,531	13,504.84	Fixed						103,8564	
FKD 120120ZV	KE00000818	26-Mar-16	20-Mar-21	1,285	30,795.55	Fixed						106,9611	
FKD 120120ZV	KE00000847	20-Feb-19	19-Feb-24	1,621	20,993.62	Fixed						103,0263	
FKD 120120ZV	KE00001098	13-May-19	6-May-24	1,698	29,210.15	Fixed						103,7853	
TEN YEAR BONDS													
FKD 120120ZV	KE00000329	26-Apr-10	13-Apr-20	214	18,194.15	Fixed						99,5138	
FKD 120120ZV	KE00000329	26-Apr-10	13-Apr-20	493	18,849.86	Fixed						106,8817	
FKD 120120ZV	KE00000258	26-Jun-12	13-Jun-22	1,005	35,273.20	Fixed		8.8000	103.2389	99.8864	99.8815	100,0000	
FKD 120120ZV	KE00000607	1-Jul-13	19-Jun-23	1,378	39,248.20	Fixed						109,6735	
FKD 120120ZV	KE00000890	23-May-15	15-Jun-24	1,586	39,852.16	Fixed						109,8965	
FKD 120120ZV	KE00000839	28-Aug-16	17-Aug-26	2,531	18,306.45	Fixed						121,7105	
FKD 120120ZV	KE00000737	31-Jul-17	19-Jul-27	3,078	27,841.80	Fixed						109,2700	
FKD 120120ZV	KE00000786	27-Aug-16	15-Aug-26	3,029	40,006.85	Fixed						107,3464	
FKD 120120ZV	KE00000924	17-Dec-16	4-Feb-23	3,371	26,198.98	Fixed						102,7166	
FKD 120120ZV	KE00000963	20-Feb-19	13-Feb-24	3,441	32,800.00	Fixed						105,0385	
FKD 120120ZV	KE00000987	15-Apr-19	2-Apr-28	3,490	51,328.72	Fixed		11.8000	109.0309	103.9822	104.8466	200,0000	
FKD 120120ZV	KE00000487	19-Aug-19	6-Aug-23	3,616	45,014.80	Fixed						103,9661	
FIFTEEN YEAR BONDS													
FKD 120220ZV	KE100001345	26-Mar-07	7-Mar-22	997	3,454.60	Fixed						102,3850	
FKD 120220ZV	KE100001352	26-Jun-07	6-Jun-22	998	33,448.84	Fixed						109,7245	
FKD 120220ZV	KE100001362	26-Nov-07	7-Nov-22	1,152	32,588.13	Fixed						106,9487	
FKD 120220ZV	KE100001428	31-Mar-08	13-Mar-23	1,278	33,963.50	Fixed						108,1195	
FKD 120220ZV	KE00000438	26-Oct-09	7-Oct-24	1,850	9,250.45	Fixed						109,6173	
FKD 120220ZV	KE00000455	26-Mar-10	15-Mar-25	1,900	22,000.00	Fixed						109,0073	
FKD 120220ZV	KE00000498	26-Aug-11	8-Sep-26	2,279	13,513.10	Fixed						92,8412	
FKD 120220ZV	KE00000329	28-Aug-12	8-Sep-27	2,815	48,004.48	Fixed						99,1338	
FKD 120220ZV	KE00000370	26-Feb-13	7-Feb-28	3,070	47,138.45	Fixed						100,2495	
FKD 120220ZV	KE00000388	26-Feb-13	10-Feb-28	3,179	24,051.20	Fixed						104,8029	
FKD 120220ZV	KE00000484	26-Aug-16	9-Aug-26	3,077	30,661.40	Fixed						104,7078	
FKD 120220ZV	KE00000870	22-Oct-18	3-Oct-23	5,135	7,854.990	Fixed						104,2480	
FKD 120220ZV	KE00000849	26-Jun-19	9-Jun-24	5,203	14,719.750	Fixed						100,0732	
FKD 120220ZV	KE000001104	18-Mar-19	24-Apr-24	5,338	19,316.16	Fixed						102,4260	
FKD 120220ZV	KE000001328	29-Jul-19	10-Jul-24	5,415	50,378.20	Fixed		11.5200	100.6944	99.9350	102.2709	295,750,000	
TWENTY YEAR BONDS													
FKD 120820ZV	KE100001493	30-Jun-06	5-Jun-26	3,189	38,145.10	Fixed						113,8756	
FKD 120120ZV	KE100001378	26-Mar-11	6-Mar-21	4,253	9,395.80	Fixed						80,1334	
FKD 120120ZV	KE00000349	26-Nov-12	1-Nov-22	4,399	44,481.45	Fixed						99,9061	
FKD 120120ZV	KE00000544	26-Sep-16	1-Sep-26	6,199	17,381.20	Fixed						112,7916	
FKD 120120ZV	KE00000329	26-Mar-16	1-Mar-26	6,144	23,003.85	Fixed						106,2669	
FKD 120120ZV	KE00000865	10-Jul-18	6-Jul-28	6,871	15,201.25	Fixed						106,3216	
FKD 120120ZV	KE00000984	15-Apr-19	21-Mar-29	7,130	23,094.75	Fixed						101,0396	
TWENTY FIVE YEAR BONDS													
FKD 120120ZV	KE400000389	26-Jun-10	28-May-35	5,737	20,192.50	Fixed						81,9611	
FKD 120120ZV	KE00000949	25-Jun-19	25-May-29	8,056	5,171.81	Fixed						103,2166	
THIRTY YEAR BONDS													
ISG 120120ZV	KE000001335	28-Feb-11	21-Jan-41	7,802	28,144.70	Fixed						84,1774	
INFRASTRUCTURE BONDS													
IFB 120020ZV	KE00000316	23-Feb-09	8-Feb-21	515	7,869.37	Fixed						104,5666	
IFB 120020ZV	KE00000304	7-Dec-09	22-May-21	892	10,111.00	Fixed						101,5126	
IFB 120020ZV	KE00000246	14-Sep-11	16-Sep-21	4,667	24,869.00	Fixed						103,9091	
IFB 120020ZV	KE00000810	30-Sep-13	15-Sep-26	2,195	27,825.35	Fixed						102,9667	
IFB 120020ZV	KE00000163	30-Mar-15	15-Mar-27	2,741	51,192.20	Fixed						103,0984	
IFB 120020ZV	KE00000410	13-Dec-15	2-Dec-24	1,908	25,119.50	Fixed						104,9811	
IFB 120020ZV	KE00000163	30-Mar-15	15-Mar-27	2,741	25,855.35	Fixed		10.0500	108.0007	102.8991	102.8942	250,000,000	
IFB 120020ZV	KE00000494	23-May-16	12-May-26	2,689	36,303.20	Fixed						109,8883	
IFB 120020ZV	KE00000669	24-Oct-16	8-Oct-26	4,007	40,006.85	Fixed		10.7500	110.9666	106.2523	106.2523	125,500,000	
IFB 120020ZV	KE00000980	27-Feb-17	12-Feb-29	3,441	14,330.40	Fixed						111,6334	
IFB 120020ZV	KE00000788	27-Nov-17	18-Nov-29	1,984	41,482.40	Fixed						109,1884	
IFB 120020ZV	KE00000950	29-Jan-18	10-Jan-31	4,889	14,990.00	Fixed						109,0929	
IFB 120020ZV	KE00000910	19-Nov-18	25-Oct-30	6,983	49,393.25	Fixed						105,6468	
IFB 120020ZV	KE00000765	16-May-19	22-Apr-29	8,929	16,303.08	Fixed						104,8485	
IFB 120020ZV	KE00000766	11-Apr-17	8-Apr-29	299	150.00	Fixed		10.0000	104.2800	100.0000	100.0000	164,281	
MAB2017Z	KE000007210	11-Sep-17	7-Sep-20	361	444.00	Fixed		10.0000	100.0000	100.0000	100.0000	781,815	
BONDS SELL/BUY BACK TRANSACTIONS													
IFB 120120ZV	KE00000810	30-Sep-13	15-Sep-23	2,195	27,825.35	Fixed		10.1850	107.8531	102.8355	102.8667	200,000,000	
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION													
FKD 120120ZV	KE00000281	26-Mar-17	1-Nov-21	4,339	44,481.45	Fixed		11.0500	104.1700	102.5438	99.9961	1,000,000	
FKD 120120ZV	KE00000281	26-Mar-17	1-Nov-21	4,399	44,481.45	Fixed		12.0000	102.4545	98.6833	99.9200	19,000,000	
FKD 120120ZV	KE00000607	1-Jul-13	19-Jun-23	1,378	39,248.20	Fixed		8.8500	110.4819	107.7530	109.6735	100,000,000	
FKD 120120ZV	KE00000890	23-May-15	15-Jun-24	1,586	39,852.16	Fixed		12.0000	109.2614	106.8960	106.8960	900,000	
FKD 120120ZV	KE00000890	23-May-15	15-Jun-24	1,586	35,824.16	Fixed		10.3000	108.1700	106.0380	108.4960	34,000,000	
FKD 120120ZV	KE00000329	28-Aug-16	17-Aug-26	2,531	18,306.45	Fixed		10.8700	103.6600	104.8766	104.8766	4,000,000	
FKD 120120ZV	KE00000737	31-Jul-17	19-Jul-27	3,078	27,841.80	Fixed		10.8200	113.8005	108.7566	104.8466	6,800,000	
FKD 120120ZV	KE00000987	15-Apr-19	2-Apr-29	3,490	51,328.72	Fixed		12.3000	100.4560	102.5144	98.6841	104,8466	
FKD 120120ZV	KE00000487	19-Aug-19	6-Aug-23	3,616	45,014.80	Fixed		11.8000	102.1052	102.9732	103.9861	500,000	
FKD 120120ZV	KE00000487	19-Aug-19	6-Aug-23	3,616	45,014.80	Fixed		11.8200	100.6944	99.9350	103.9661	24,250,000	
FKD 120120ZV	KE00000487	19-Aug-19	6-Aug-23	3,616	45,014.80	Fixed		11.8200	100.5208	103.0993	103.9661	11,400,000	
IFB 120120ZV	KE00000464	23-May-16	12-May-26	2,689	36,303.20	Fixed		8.2000	115.1952	111.2440	109.6963	15,000,000	
IFB 120120ZV	KE00000788	27-Nov-17	18-Nov-29	1,984	41,482.40	Fixed		12.8000	114.8678	111.5560	108.1884	15,000,000	
IFB 120120ZV	KE00000788	27-Nov-17	18-Nov-29	1,984	41,482.40	Fixed		10.3000	110.9700	107.4480	100.1884	3,000,000	
IFB 120120ZV	KE00000788	27-Nov-17	18-Nov-29	1,984	41,482.40	Fixed		8.8000	112.7100	109.0001	108.1884	2,000,000	
IFB 120120ZV	KE00000910	19-Nov-18	25-Oct-30	6,983	49,393.25	Fixed							