

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE												August 20, 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)	
<b>GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS ABOVE KES.50 MILLION</b>												<b>August 20, 2019</b>	
<b>TWO YEAR BONDS</b>													
FXD 120112Y2	KE00000382	26-Sep-17	23-Sep-19	34	20,892.85	Fixed		11.6130				101.4786	
FXD 120119Y2	KE00000393	26-Jun-17	25-Jun-19	624	23,774.03	Fixed						101.0045	
<b>FIVE YEAR BONDS</b>													
FXD 120115Y5	KE00000245	26-Jun-15	22-Jun-20	397	30,956.05	Fixed		13.1930				103.6338	
FXD 120116Y5	KE00000308	30-Nov-15	23-Nov-20	491	30,873.85	Fixed		13.8000				106.8605	
FXD 120118Y5	KE00000458	25-Apr-16	19-Apr-21	498	19,844.20	Fixed		14.3440				107.1136	
FXD 120119Y5	KE00000510	25-Apr-16	19-Jul-21	499	24,995.20	Fixed		14.0490				107.4712	
FXD 120120Y5	KE00000456	26-Sep-16	20-Sep-21	1,111	23,951.05	Fixed		13.1120				106.9651	
FXD 120121Y5	KE00000744	26-Aug-17	22-Aug-22	1,098	13,132.20	Fixed		12.4650				107.8038	
FXD 120122Y5	KE00000766	23-Oct-17	17-Oct-22	1,154	13,504.84	Fixed		12.8170				107.8562	
FXD 120123Y5	KE00000818	26-Mar-18	20-Mar-23	1,308	30,795.55	Fixed		12.2890				106.9611	
FXD 120124Y5	KE00000847	20-Feb-18	19-Feb-23	1,644	20,993.62	Fixed		11.3040				103.0263	
FXD 120125Y5	KE00000908	13-May-19	8-Mar-24	1,721	28,216.15	Fixed		10.8720				103.7563	
<b>TEN YEAR BONDS</b>													
FXD 120120Y10	KE00000339	26-Apr-10	13-Apr-20	217	19,394.15	Fixed		8.7900				99.5118	
FXD 120121Y10	KE00000398	13-Nov-10	19-Oct-20	498	18,840.90	Fixed		9.3070				100.0000	
FXD 120122Y10	KE00000358	26-Jun-12	13-Jun-22	1,028	35,273.20	Fixed		12.7050				105.3868	
FXD 120123Y10	KE00000607	1-Jun-13	19-Jun-23	1,399	39,248.20	Fixed		12.3710				108.1126	
FXD 120124Y10	KE00000860	23-May-15	18-Jun-24	1,609	39,852.15	Fixed		12.3800				108.8960	
FXD 120125Y10	KE00000839	28-Aug-16	17-Aug-26	2,054	18,206.45	Fixed		10.0390				102.3026	
FXD 120126Y10	KE00000737	31-Jul-17	19-Jul-27	3,078	27,841.80	Fixed		12.8860				109.4110	
FXD 120127Y10	KE00000876	27-Aug-18	14-Aug-28	3,082	40,006.85	Fixed		12.8860				108.4136	
FXD 120128Y10	KE00000916	17-Dec-18	4-Feb-29	3,394	28,198.98	Fixed		12.9200				102.7166	
FXD 120129Y10	KE00000963	23-Feb-19	13-Feb-29	3,664	32,800.00	Fixed		12.8400				105.0385	
FXD 120130Y10	KE00000987	15-Apr-19	2-Apr-29	3,813	51,328.72	Fixed	11.8000	101.3112				105.4581	
FXD 120131Y10	KE000004876	19-Aug-19	8-Aug-29	3,639	45,014.60	Fixed	11.5170					350,000.000	
<b>FIFTEEN YEAR BONDS</b>													
FXD 12020715Y	KE100001345	26-Mar-07	7-Mar-22	930	3,854.60	Fixed		14.8000				102.3850	
FXD 12020815Y	KE100001382	26-Jun-07	6-Jun-22	1,021	33,848.84	Fixed		13.8000				109.4978	
FXD 12020915Y	KE100001369	26-Nov-07	7-Nov-22	1,175	32,558.15	Fixed		12.8000				106.3407	
FXD 12021015Y	KE100001426	31-Mar-08	13-Mar-23	1,301	33,983.50	Fixed		12.5000				108.1195	
FXD 120211Y15	KE100001438	26-Oct-09	7-Oct-24	1,475	9,200.45	Fixed		12.6000				109.4815	
FXD 120212Y15	KE100001395	26-Mar-10	10-Mar-25	2,029	22,306.20	Fixed		12.6000				109.0073	
FXD 120213Y15	KE100001455	26-Aug-11	8-Sep-26	2,302	13,513.10	Fixed		9.0000				92.4912	
FXD 120214Y15	KE100001379	24-Sep-12	8-Sep-27	2,691	48,504.88	Fixed		11.0000				99.7107	
FXD 120215Y15	KE100001370	26-Feb-13	7-Feb-28	3,093	47,138.45	Fixed		11.2000				100.2495	
FXD 120216Y15	KE100001388	24-Oct-13	10-Oct-28	3,136	20,011.205	Fixed		12.6000				103.2681	
FXD 120217Y15	KE100001392	26-Mar-14	9-Mar-29	3,407	30,865.475	Fixed		12.6000				103.2681	
FXD 120218Y15	KE100001873	22-Oct-14	3-Oct-29	5,158	7,854.990	Fixed		12.7500				105.6631	
FXD 120219Y15	KE100001849	19-Jun-15	9-Jun-30	5,206	14,919.750	Fixed		12.8000				104.8731	
FXD 120220Y15	KE100001104	13-Mar-19	24-Apr-24	5,361	19,316.16	Fixed		12.7400				104.0984	
FXD 120221Y15	KE100001328	28-Jul-19	10-Jul-24	5,438	50,878.30	Fixed	12.2890	101.2047		106.4589	100.7966	500,000.000	
<b>TWENTY YEAR BONDS</b>													
FXD 12040820Y	KE100001494	30-Jun-08	5-Jun-28	3,212	38,145.10	Fixed		13.7500				114.8441	
FXD 12040920Y	KE100001378	6-Mar-11	6-Mar-31	4,278	9,395.800	Fixed		10.0000				90.1334	
FXD 12041020Y	KE100001349	26-Nov-12	1-Nov-32	4,822	44,881.65	Fixed		12.0000				97.9024	
FXD 12041120Y	KE100001355	26-Sep-16	1-Sep-36	6,322	12,781.20	Fixed		14.0000				112.7816	
FXD 12041220Y	KE100001325	26-Mar-16	1-Mar-36	6,368	20,603.85	Fixed		13.0000				106.0569	
FXD 12041320Y	KE100001865	30-Jul-18	5-Jul-38	6,894	15,820.25	Fixed		13.2000				108.3218	
FXD 12041420Y	KE100001994	18-Apr-19	21-Mar-39	7,183	23,694.73	Fixed	12.7300	105.6498	101.0542			103.4111	
<b>TWENTY FIVE YEAR BONDS</b>													
FXD 12052325Y	KE100001389	28-Jun-10	28-May-35	5,790	20,192.50	Fixed		11.2500				91.2611	
FXD 12052425Y	KE100001854	25-Jun-19	25-May-44	6,879	5,171.81	Fixed		13.4500				103.4796	
<b>THIRTY YEAR BONDS</b>													
FXD 12031030Y	KE100001396	28-Feb-11	21-Jan-41	7,825	28,144.20	Fixed		12.0000				94.4434	
<b>INFRASTRUCTURE BONDS</b>													
IFB 12000912Y	KE100001194	23-Feb-09	8-Feb-21	538	7,868.37	Fixed		12.5000				104.1666	
IFB 12000912Y	KE100001304	7-Dec-09	22-Nov-21	825	10,111.05	Fixed		12.0000				101.5128	
IFB 12011112Y	KE100001242	2-Oct-11	18-Sep-23	1,490	24,682.20	Fixed		12.0000				103.2001	
IFB 12011112Y	KE100001191	30-Sep-11	15-Sep-23	2,418	27,025.15	Fixed	10.0000	107.7314	100.2789			107,888.000	
IFB 12011412Y	KE100001163	30-Mar-15	15-Mar-27	2,784	25,192.20	Fixed		11.0000				104.2485	
IFB 12011512Y	KE100001100	13-Oct-15	2-Oct-26	1,951	26,198.15	Fixed		11.0000				104.0871	
IFB 12011512Y	KE100001163	30-Mar-15	15-Mar-27	2,784	25,695.35	Fixed		11.0000				102.6574	
IFB 12012012Y	KE100001084	23-May-16	12-May-25	2,092	36,203.20	Fixed	8.9800	111.8598	108.2005	108.0520		100,000.000	
IFB 12012012Y	KE100001456	24-May-16	12-May-25	2,092	36,203.20	Fixed	8.9800	113.0582	109.8999	108.4558		100,000.000	
IFB 12012112Y	KE100001669	24-Oct-16	17-Oct-31	4,430	49,029.85	Fixed	8.8000	111.4799	107.0074	102.6274	2,480.000		
IFB 12012112Y	KE100001088	27-Feb-17	17-Feb-28	3,484	18,338.40	Fixed		12.8000				103.9674	
IFB 12012112Y	KE100001784	27-Feb-17	18-Feb-24	1,817	47,462.40	Fixed	9.0000	114.9580	112.6390	110.5684		200,000.000	
IFB 12012112Y	KE100001893	22-Aug-18	15-Jun-33	4,892	41,291.24	Fixed		12.9000				111.1665	
IFB 12012112Y	KE100001819	19-Jun-19	26-Oct-28	7,006	40,393.25	Fixed		11.9000				106.2963	
IFB 12012112Y	KE100001750	26-Mar-19	22-Feb-44	8,952	16,303.08	Fixed	11.8000	109.4481	104.4887	104.8738		100,000.000	
MAB120117	KE100001676	11-Apr-17	8-Apr-20	242	18.00	Fixed	10.0000	103.6500	100.0000	100.0000		45.983	
MAB120119	KE100001741	11-Sep-17	7-Sep-20	304	444.00	Fixed	10.0000	103.0000	100.0000	100.0000		91.781	
<b>BONDS SELL/BUY BACK TRANSACTIONS</b>													
<b>GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES.50 MILLION</b>													
FXD 12012115Y	KE100001875	26-Sep-12	6-Sep-27	2,839	48,204.95	Fixed	11.0000	10.4300	107.7285	103.0424	99.7107	2,000.000	
FXD 12011515Y	KE100001875	26-Sep-12	6-Sep-27	2,839	48,204.95	Fixed	11.0000	10.4300	107.7814	103.0424	99.7107	500.000	
FXD 120121Y15	KE00000393	26-Jun-17	25-Jun-19	524	33,774.03	Fixed	10.4500	102.3481	101.7013	101.5045		20,000.000	
FXD 120120Y15	KE100001398	13-Nov-10	19-Oct-20	498	18,840.90	Fixed	9.8100	9.2000	102.1372	100.8990	100.0000	18,000.000	
FXD 120120Y15	KE100001395	13-May-19	8-Mar-24	1,721	39,316.15	Fixed	11.8000	102.8200	104.5130	103.7853		3,800.000	
FXD 120120Y15Y	KE000004874	19-Aug-19	8-Aug-29	3,639	45,014.60	Fixed	11.5170	11.5100	100.0217	100.0481		20,000.000	
FXD 120120Y15Y	KE00000381	23-Oct-17	17-Oct-22	3,664	32,800.00	Fixed	11.8000	105.2414	104.9687	100.7966		19,000.000	
IFB 12012112Y	KE100001163	30-Mar-15	15-Mar-27	2,784	25,192.20	Fixed	8.0100	111.8723	108.2459	104.2485		4,600.000	
IFB 12012112Y	KE100001163	30-Mar-15	15-Mar-27	2,784	25,695.35	Fixed	11.0000	111.4799	107.0074	102.6274		2,480.000	
IFB 12012112Y	KE100001456	24-May-16	12-May-25	2,092	36,203.20	Fixed	8.9800	113.4289	110.2874	108.4558		30,000.000	
IFB 12012112Y	KE100001669	24-Oct-16	17-Oct-31	4,430	49,029.85	Fixed	12.0000	101.0100	114.2876	110.3116	106.2029	800.000	
IFB 12012112Y	KE100001893	22-Aug-18	15-Jun-33	4,892	41,291.24								