

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

Issue No.	ISIN CODE	Issue Date	Maturity Date	Days to Maturity	Outstanding Value in Millions	Coupons (%)	Interest Rate	Traded Yield (%)	Dirty Price (%)	Clean Price (%)	Previous Price (%)	Par Value (Ksh)	May 27, 2019
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS ABOVE KES 50 MILLION													
TWO YEAR BONDS													
KES100021567		25-Aug-17	25-Sep-19	119	20,489.00	Fixed		11.0100				101.4780	
KES100021568		20-Aug-19	25-Jan-21	659	23,774.83	Fixed		10.6100				101.4820	
FIVE YEAR BONDS													
KES100003524	(Re-issued)	23-Jun-14	17-Jul-19	21	20,381.17	Fixed		11.0500				101.6250	
KES100019219		20-Jun-15	22-Oct-19	392	39,956.00	Fixed		10.2000				107.2860	
KES100003524		30-Nov-15	22-Feb-20	596	36,073.00	Fixed		10.3000				105.6310	
KES100019219		20-Aug-16	19-Aug-20	1,083	15,389.94	Fixed		10.3500				107.1180	
KES100003524		26-Jun-16	18-Jul-21	784	24,395.30	Fixed		10.1000				107.4712	
KES100003524		26-Sep-16	20-Sep-21	1,111	23,051.00	Fixed		11.1100				105.2951	
KES100003524		20-Aug-17	22-Aug-21	1,130	12,462.72	Fixed		11.1000				104.4758	
KES100019219		20-Oct-17	17-Oct-22	1,238	13,054.66	Fixed		12.5710				108.8564	
KES100019219		20-Nov-17	20-Nov-22	1,389	30,785.55	Fixed		12.2000				105.7574	
KES100003524		29-Feb-19	30-Feb-24	1,729	29,949.24	Fixed		11.3000				112.4882	
KES100003524		13-Mar-19	6-Mar-24	1,806	39,215.50	Fixed	10.7000	10.1857	106.6391	106.6391	300.0000	300.0000	
KES100019219		13-Mar-19	6-Mar-24	1,806	39,215.50	Fixed	9.8720	10.6000	101.6322	101.0190	101.6325	300.0000	
TEN YEAR BONDS													
KES100003329	(Re-issued)	28-Aug-10	13-Apr-20	322	19,394.15	Fixed		7.7800				95.5118	
KES100003329	(Re-issued)	1-Feb-10	19-Oct-20	511	18,949.00	Fixed		8.9070				100.8238	
KES100003329	(Re-issued)	20-Nov-10	13-Jul-20	1,113	32,720.91	Fixed		10.7700				105.3860	
KES100003329	(Re-issued)	11-May-11	19-Jun-20	1,484	39,248.20	Fixed		10.3710				104.5848	
KES100003329	(Re-issued)	17-May-11	15-Jun-24	1,694	36,852.15	Fixed		10.2100				105.4517	
KES100003329	(Re-issued)	28-Jun-16	17-Aug-20	639	19,330.36	Fixed		10.0800				115.8398	
KES100003329	(Re-issued)	21-Jul-17	19-Jul-22	3,028	27,741.00	Fixed		12.5800				106.6650	
KES100003329	(Re-issued)	27-Feb-19	16-Aug-24	3,247	46,890.00	Fixed	12.4900	12.4900	104.2961	104.2961	300.0000	300.0000	
KES100003329	(Re-issued)	12-Oct-18	4-Feb-24	3,478	29,158.36	Fixed	12.8000	12.8000	104.2961	104.2961	300.0000	300.0000	
KES100003329	(Re-issued)	27-Jul-19	15-Feb-26	3,549	30,898.00	Fixed	12.6000	12.6000	104.2961	104.2961	300.0000	300.0000	
KES100003977		18-Apr-19	2-Apr-26	3,098	51,328.72	Fixed	12.3000	12.6700	101.0939	106.6110	101.3925	300.0000	
FIFTEEN YEAR BONDS													
KES100001145		26-Mar-07	7-Mar-22	1,815	3,954.00	Fixed		14.5000				102.3850	
KES100001132		26-Jul-07	6-Jun-22	1,728	33,848.84	Fixed		13.5000				107.8441	
KES100001132	(Re-issued)	20-Nov-07	7-Mar-22	1,728	32,568.00	Fixed		12.5000				105.3260	
KES100001132		13-Mar-08	13-Mar-22	1,386	39,881.00	Fixed		13.5000				106.6310	
KES100001132		16-Dec-08	7-Oct-24	1,460	6,432.45	Fixed		13.0000				105.9600	
KES100001132		20-Jun-10	10-Mar-25	1,711	25,236.25	Fixed		12.5000				102.3843	
KES100001132	(Re-issued)	26-Sep-11	8-Sep-25	2,387	13,813.10	Fixed		13.0000				108.8710	
KES100001132	(Re-issued)	24-Sep-12	8-Sep-27	3,024	27,093.00	Fixed		13.0000				104.8900	
KES100001132	(Re-issued)	10-Apr-13	7-Feb-28	4,178	63,139.78	Fixed		13.2000				105.8031	
KES100001132	(Re-issued)	27-Jun-13	10-Apr-28	3,241	26,961.22	Fixed		12.0000				108.8226	
KES100001132	(Re-issued)	29-Mar-14	9-Mar-29	5,477	72,863.00	Fixed		13.5000				107.8450	
KES100001132	(Re-issued)	25-Sep-18	2-Oct-23	5,254	7,954.00	Fixed		12.8500				109.2351	
KES100001132	(Re-issued)	20-Jan-19	9-Jun-24	5,441	16,719.50	Fixed		12.6700				101.3192	
KES100001132	(Re-issued)	13-May-19	26-Jun-24	5,448	18,738.16	Fixed		12.7900				100.3950	
TWENTY YEAR BONDS													
KES100001162	(Re-issued)	30-Jan-06	3-Jul-20	3,297	36,145.10	Fixed		13.2000	11.0000	116.7289	116.6052	110.2952	300.0000
KES100001176	(Re-issued)	11-Mar-10	6-Mar-21	6,981	32,362.00	Fixed		12.0000				101.3704	
KES100001162	(Re-issued)	20-Aug-12	18-Jun-22	4,967	44,841.85	Fixed		12.0000				107.9204	
KES100001162	(Re-issued)	28-Sep-15	1-Sep-26	6,367	13,781.20	Fixed		14.0000				108.7263	
KES100001162	(Re-issued)	25-Sep-18	1-Mar-23	6,983	10,393.65	Fixed		13.2000				105.6179	
KES100001162	(Re-issued)	30-Jul-18	5-Jul-23	6,879	15,820.75	Fixed		13.2000	12.8600	106.1262	101.7939	108.2136	300.0000
KES100001162	(Re-issued)	15-Apr-19	21-Mar-29	7,238	9,022.76	Fixed		12.8700				103.4318	
TWENTY FIVE YEAR BONDS													
KES100003389	(Re-issued)	20-Jun-10	20-Mar-25	5,845	20,192.50	Fixed		11.2500				91.2811	
KES100003389	(Re-issued)	25-Jun-10	25-May-43	8,764	5,171.01	Fixed		13.4000				103.7196	
TWENTY YEAR ZERO COUPON BOND													
KES100003213	(Re-issued)	20-Feb-11	21-Jul-21	7,810	26,584.70	Fixed		12.0000	12.0000	96.4330	98.1592	100.2600	300.0000
SPR-STRUCTURE BONDS													
KES100001139		23-Feb-06	8-Feb-21	831	7,888.07	Fixed		12.0000				105.9202	
KES100001139		7-Feb-06	22-Apr-21	890	10,111.65	Fixed		12.0000				106.5681	
KES100001139		31-Aug-10	15-Sep-19	115	15,874.66	Fixed		8.0000				101.2828	
KES100113120		3-Oct-11	15-Sep-20	1,425	24,652.20	Fixed		12.0000				102.8249	
KES100001139		30-Sep-13	15-Sep-20	2,320	22,929.96	Fixed		12.0000				102.6543	
KES100001139		30-Mar-15	15-Mar-27	2,849	51,192.20	Fixed		11.0000				101.9495	
KES100001139		14-Sep-15	23-Sep-24	2,816	25,119.50	Fixed		11.0000				101.2964	
KES100001139		28-Mar-15	15-Mar-27	2,849	63,139.78	Fixed		11.0000				101.9751	
KES100001139		22-Mar-16	12-Mar-25	2,117	36,303.20	Fixed		12.0000				108.1283	
KES100001139		27-Feb-16	8-Oct-21	4,515	49,029.00	Fixed		12.0000				101.9751	
KES100001139		21-Feb-17	17-Feb-26	3,549	63,139.78	Fixed		12.0000				104.8561	
KES100113120		27-Feb-17	18-Feb-24	2,000	47,462.40	Fixed		12.5000				107.3038	
KES100001139		20-Feb-18	19-Jul-23	4,817	41,230.97	Fixed	11.6000	11.0494	106.8029	106.8029	106.8029	330.0000	
KES100001139		19-Jul-18	25-Oct-23	7,081	46,393.25	Fixed		11.0000				108.6465	
KES100001139		25-Mar-19	22-Feb-24	9,337	16,303.26	Fixed		12.2000				99.9755	
KES100001139		11-May-17	9-Apr-20	317	359.00	Fixed	10.0000	10.0000	101.2090	100.8990	100.8990	101.881	
KES100001139		11-May-17	7-Sep-20	469	444.00	Fixed	10.0000	10.0000	100.8990	100.8990	100.8990	127.190	
BONDS SELL/BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION													
KES100003935		26-Mar-18	1-Mar-20	6.63	20,063.95	Fixed	13.2000	13.2000	100.3370	99.9524	105.6719	1.000.000	
KES100003937		16-Aug-19	2-Apr-20	3.598	51,325.72	Fixed	12.3000	11.1300	99.4930	97.0701	101.3925	2.000.000	
KES100003938		29-Aug-12	10-Apr-20	2,320	24,921.22	Fixed	12.1000	10.9044	99.8194	99.8194	99.8194	2.000.000	
KES100003938		17-Oct-16	4-Sep-20	3.478	26,158.96	Fixed	12.5000	11.9500	108.6020	103.0773	102.1066	5.000.000	
KES100001139		23-Feb-09	8-Feb-21	673	7,888.07	Fixed	12.5000	8.2000	100.2308	104.9272	105.9522	16.000.000	
KES100001139		18-Sep-10	2-Apr-20	3,478	15,820.75	Fixed	12.5000	11.6500	104.3822	104.7883	101.3925	1.500.000	
KES100001139		15-Apr-10	15-Sep-19	115	15,874.66	Fixed	8.0000	7.2600	101.1114	99.6980	99.6980	4.166.833	
KES100113120		2-Oct-11	15-Sep-20	1,425	24,652.20	Fixed	12.0000	10.0000	97.2429	95.3930	102.8438	2.000.000	
KES100001139		3-Oct-11	15-Sep-20	1,425	24,652.20	Fixed	12.0000	10.6600	99.3945	95.3190	102.8438	2.000.000	
KES100001139		15-Mar-12	2-Apr-20	2,849	51,192.20	Fixed	11.0000	10.3600	101.7294	100.6917	101.9496	4.000.000	
KES100001139		30-Mar-15	15-Mar-27	2,849	51,192.20	Fixed	11.0000	9.8600	101.1162	100.0951	101.9496	1.050.000	
KES100001139		30-Mar-15	15-Mar-27	2,849	51,192.20	Fixed	11.0000	8.7100	100.4524	95.6156	101.9496	1.000.000	
KES100001139		30-Mar-15	15-Mar-27	2,849	22,929.96	Fixed	11.0000	9.3000	101.1841	100.2000	101.9496	1.000.000	
KES													