

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE											June 24, 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 (Ksh)	
<b>GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS ABOVE KES 50 MILLION</b>												June 24, 2019	
<b>TWO YEAR BONDS</b>													
KFD1201157Y	KE500000287	25-Sep-17	25-Sep-19	91	20,688.85	Fixed	11.8100				101.4286		
KFD1201157Y	KE500000282	28-Jan-19	28-Jan-21	581	23,774.63	Fixed	10.7510				101.4832		
<b>FIVE YEAR BONDS</b>													
KFD1201157Y	KE500000242	29-Jun-15	22-Jun-20	364	30,956.05	Fixed	13.1930				107.2386		
KFD1201157Y	KE500000294	30-Nov-15	23-Nov-20	518	30,673.81	Fixed	13.9200				105.8515		
KFD1201157Y	KE500000448	25-Sep-16	18-Apr-21	695	19,944.20	Fixed	14.2341				107.1136		
KFD1201157Y	KE500000107	25-Sep-16	18-Jul-21	706	24,956.20	Fixed	14.0661				105.9951		
KFD1201157Y	KE500000436	26-Sep-16	20-Sep-21	1,111	23,011.09	Fixed	13.1120				108.9951		
KFD1201157Y	KE500000134	28-Sep-17	22-Sep-22	1,156	12,122.30	Fixed	12.6660				104.9190		
KFD1201157Y	KE500000764	23-Oct-17	17-Oct-22	1,411	13,904.64	Fixed	12.5170				103.9454		
KFD1201157Y	KE500000818	20-Mar-18	20-Mar-23	1,365	30,705.55	Fixed	12.2290				105.7920		
KFD1201157Y	KE500000947	20-Feb-18	18-Feb-24	1,701	20,933.63	Fixed	11.3045				103.8931		
KFD1201157Y	KE600001096	13-Mar-19	6-May-24	1,778	39,210.15	Fixed	10.8720				101.3734		
<b>TEN YEAR BONDS</b>													
KFD1201157Y	KE400000329	26-Apr-10	13-Apr-20	284	19,384.15	Fixed	8.7920				99.5118		
KFD1201157Y	KE100001398	1-Nov-10	19-Oct-20	493	18,849.40	Fixed	9.3070				99.7264		
KFD1201157Y	KE200000238	26-Jun-11	15-Jun-21	1,691	25,273.32	Fixed	12.7050				105.3841		
KFD1201157Y	KE200000637	1-Jul-13	16-Jun-23	1,456	39,248.20	Fixed	12.9710				105.2285		
KFD1201157Y	KE300000890	26-Aug-15	16-Jan-24	1,666	35,802.15	Fixed	12.1810				105.8987		
KFD1201157Y	KE500000209	26-Aug-16	17-Jun-26	7,811	19,206.49	Fixed	10.9990				115.9700		
KFD1201157Y	KE500000787	31-Jul-17	18-Jul-27	3,078	27,341.80	Fixed	12.9660	11.5390	112.6641	107.4278	107.8700	100,000,000	
KFD1201157Y	KE500000892	27-Aug-18	14-Sep-28	3,339	45,658.83	Fixed	12.6860	11.8560	110.6787	106.4904	106.4907	300,000,000	
KFD1201157Y	KE500000872	27-Aug-18	14-Aug-28	3,339	45,658.83	Fixed	12.6860	11.7900	109.5641	105.4188	105.4207	200,000,000	
KFD1201157Y	KE500000916	17-Oct-18	4-Dec-28	3,651	26,158.98	Fixed	12.9200				102.2166		
KFD1201157Y	KE500000863	25-Feb-19	12-Feb-29	3,921	32,408.05	Fixed	12.4360				101.8118		
KFD1201157Y	KE500000877	15-Apr-19	2-Apr-29	3,370	51,328.72	Fixed	12.3000				102.5204		
<b>FIFTEEN YEAR BONDS</b>													
KFD120021157Y	KE100001345	26-Mar-07	7-Mar-22	987	3,654.60	Fixed	14.5000				102.3850		
KFD120021157Y	KE100001352	26-Jun-07	6-Jun-22	1,078	33,684.84	Fixed	13.9000				107.7462		
KFD120021157Y	KE100001360	26-Jun-07	7-Nov-22	1,232	32,688.10	Fixed	12.5000				106.3487		
KFD120021157Y	KE100001428	31-Mar-08	13-Mar-23	1,358	33,363.50	Fixed	12.9000				106.4332		
KFD120021157Y	KE400000336	26-Oct-09	7-Oct-24	1,832	9,401.45	Fixed	12.5200				107.1449		
KFD120021157Y	KE400000356	23-Nov-09	10-Mar-24	2,086	24,240.86	Fixed	12.4500				107.1137		
KFD120021157Y	KE500000358	25-Apr-11	8-Dec-25	2,359	13,513.10	Fixed	9.0000				93.4862		
KFD120021157Y	KE400000312	26-Aug-12	8-Sep-27	2,696	48,806.28	Fixed	11.0000				104.1389		
KFD120021157Y	KE400000370	25-Feb-13	7-Feb-28	3,150	42,134.43	Fixed	11.2500	11.6000	101.9802	98.0889	97.2921	500,000,000	
KFD120021157Y	KE500000368	26-Jun-13	10-Sep-28	3,313	24,912.83	Fixed	11.0000				101.1174		
KFD120021157Y	KE500000342	28-Mar-13	9-May-23	5,477	30,591.470	Fixed	12.6500				100.6380		
KFD120021157Y	KE500000379	22-Oct-13	3-Oct-23	5,415	4,951.090	Fixed	12.7500	12.3300	104.8007	100.4461	101.8008	100,000,000	
KFD120021157Y	KE500000379	22-Oct-13	3-Oct-23	5,415	3,263.260	Fixed	12.7500	12.6500	101.8168	100.1051	101.9058	100,000,000	
KFD120021157Y	KE500000379	22-Oct-13	3-Oct-23	5,415	7,891.900	Fixed	12.7500	12.3000	101.5002	103.2058	101.9058	200,000,000	
KFD120021157Y	KE500000330	28-Jun-15	6-Jun-24	5,313	14,713.750	Fixed	12.8710				102.6166		
KFD120021157Y	KE600001104	13-Mar-19	24-Apr-24	5,418	118,116.15	Fixed	12.7340				100.9841		
<b>TWENTY YEAR BOND</b>													
KFD12008020Y	KE100001489	30-Jun-08	5-Jun-28	3,269	38,145.10	Fixed	13.7500	11.7500	111.1738	110.9094	110.0628	87,000,000	
KFD1201120Y	KE200002176	30-Nov-11	9-May-21	4,333	9,265.85	Fixed	10.0000				80.1204		
KFD1201120Y	KE400000340	26-Nov-12	1-Nov-22	4,679	44,681.69	Fixed	12.0000				87.0024		
KFD1201120Y	KE500000343	26-Sep-16	1-Sep-26	6,279	12,261.20	Fixed	14.0000				109.7393		
KFD1201120Y	KE500000335	26-Mar-18	1-Mar-28	6,825	23,263.35	Fixed	12.2000				104.9841		
KFD1201120Y	KE500000385	30-Jul-18	8-Jul-28	6,951	15,809.73	Fixed	13.2000				103.6736		
KFD1201120Y	KE300000984	15-Apr-19	21-Mar-29	7,210	9,022.78	Fixed	12.8730				100.8352		
<b>TWENTY FIVE YEAR BOND</b>													
KFD1201120Y	KE400000389	28-Jun-10	28-May-35	5,817	10,152.95	Fixed	11.2500				81.2811		
KFD1201120Y	KE300000849	25-Jun-19	23-May-43	8,736	5,171.81	Fixed	13.6000				103.2196		
<b>THIRTY YEAR BOND</b>													
KFD1201120Y	KE200002135	28-Feb-11	21-Jan-41	7,892	26,144.70	Fixed	12.0000				84.4434		
<b>INFRASTRUCTURE BONDS</b>													
IFB120001157Y	KE4000003196	22-Feb-09	8-Feb-21	695	7,888.37	Fixed	12.5000				105.5922		
IFB120001157Y	KE400000304	26-Jun-07	22-Nov-21	892	10,111.09	Fixed	12.0000				101.5126		
IFB120001157Y	KE400000384	31-Jul-09	19-Sep-23	87	15,474.48	Fixed	6.5000				96.9481		
IFB120011157Y	KE200000242	3-Oct-11	18-Sep-23	1,847	24,482.20	Fixed	12.0000				102.8439		
IFB120011157Y	KE300000830	30-Mar-15	15-Mar-29	2,475	27,202.35	Fixed	11.0000				102.2602		
IFB120011157Y	KE400000363	30-Mar-15	15-Mar-29	2,821	51,192.20	Fixed	11.0000				101.8986		
IFB120011157Y	KE500000410	14-Dec-15	2-Dec-24	1,898	25,118.55	Fixed	11.0000				102.2029		
IFB120011157Y	KE400000363	30-Mar-16	15-Mar-27	2,821	26,665.16	Fixed	11.0000				101.7429		
IFB120011157Y	KE500000484	23-Mar-18	19-May-24	2,149	38,303.20	Fixed	12.6000				108.6732		
IFB120011157Y	KE300000889	24-Oct-18	8-Oct-21	4,487	40,029.65	Fixed	12.0000				101.9791		
IFB120011157Y	KE400000890	27-Feb-17	12-Apr-21	1,420	14,900.21	Fixed	11.0000				105.0528		
IFB120011157Y	KE500000789	27-Aug-17	18-Nov-24	1,474	41,462.49	Fixed	12.5000	10.1000	103.2613	108.2928	108.1312	100,000,000	
IFB120011157Y	KE500000869	29-Mar-18	25-Sep-24	1,489	41,520.34	Fixed	12.5000	11.2500	112.8952	107.8444	107.4650	100,000,000	
IFB120011157Y	KE500000919	19-Mar-18	25-Oct-28	7,083	40,393.25	Fixed	11.9500	11.3500	105.9493	103.9903	103.5347	420,000,000	
IFB120011157Y	KE500000919	19-Mar-18	25-Oct-28	7,083	40,393.25	Fixed	11.9500	11.6500	104.7193	103.6440	103.4547	400,000,000	
IFB120011157Y	KE500000919	19-Mar-18	25-Oct-28	7,083	40,393.25	Fixed	11.9500	11.4500	104.5121	103.3841	103.5347	100,000,000	
IFB120011157Y	KE500000919	19-Mar-18	25-Oct-28	7,083	40,393.25	Fixed	11.9500	11.3850	104.8137	103.6647	103.5347	200,000,000	
IFB120011157Y	KE500000919	20-Mar-18	22-Feb-24	9,009	16,303.08	Fixed	12.3000				100.8662		
IFB120011157Y	KE500000766	11-Apr-17	8-Apr-20	289	180.00	Fixed	10.0000	10.0000	102.2000	100.0000	100.0000	711,363	
IFB120011157Y	KE500000710	11-Sep-17	7-Sep-20	441	444.00	Fixed	10.0000	10.0000	102.8000	100.0000	100.0000	299,023	
<b>BONDS SELL/BUY BACK TRANSACTIONS</b>													
<b>GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION</b>													
KFD1201157Y	KE400000350	29-Mar-10	19-Mar-20	2,096	22,226.20	Fixed	10.4250	9.8000	104.6672	101.9078	87.1137	1,000,000	
KFD1201157Y	KE400000389	28-Jun-10	28-May-20	5,817	20,197.96	Fixed	11.2500	11.6000	99.8211	90.6108	81.2811	1,200,000	
KFD1201157Y	KE200000238	25-Jun-11	13-Jun-22	1,695	35,273.33	Fixed	12.7050	12.9000	105.3838	106.1395	105.3868	12,200,000	
KFD1201157Y	KE500000352	26-Jun-11	26-Jun-21	581	23,774.63	Fixed	10.7510	9.9000	102.1548	101.4832	101.4832	1,000,000	
KFD1201157Y	KE200001358	25-Apr-11	8-Dec-25	2,359	13,513.10	Fixed	9.0000	11.2000	90.2193	90.5492	93.4862	600,000	
KFD1201157Y	KE500000877	15-Apr-19	2-Apr-29	3,370	51,328.72	Fixed	12.3000	11.3000	107.8607	106.4903	102.5204	5,000,000	
KFD1201157Y	KE500000877	15-Apr-19	2-Apr-29	3,370	51,328.72	Fixed	12.3000	11.9000	108.7244				