

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE											July 1, 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 (Kshs)
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS ABOVE KES 50 MILLION												
TWO YEAR BONDS												
KED10000787		25-Sep-17	25-Sep-19	84	20,489.95	Fixed	11.6180					101,4798
KED10000922		28-Jan-19	28-Jan-21	874	23,774.63	Fixed	10.7010					102,0043
FIVE YEAR BONDS												
KED10000564	Re-coupon	28-Jun-15	28-Jun-20	987	30,856.05	Fixed	13.1930					107,2386
KED10000204		30-Nov-15	30-Nov-20	411	30,473.86	Fixed	13.2000					105,8515
KED10000548		28-Aug-16	28-Aug-21	406	18,249.26	Fixed	13.2436					101,1106
KED10000332		28-Jun-17	28-Jun-21	179	24,285.35	Fixed	14.0890					107,4212
KED10000438		20-Sep-16	20-Sep-21	1,111	31,001.05	Fixed	13.1130					105,0561
KED10000742		28-Aug-17	28-Aug-22	1,148	12,112.20	Fixed	12.4690					104,4700
KED10000726		20-Sep-16	20-Sep-21	1,094	15,848.83	Fixed	12.6170					103,2984
KED10000821		26-Mar-18	26-Mar-24	1,068	30,795.55	Fixed	12.9590	9.9000	110.6987	107.2974	106.0375	200,000.00
KED10000564		20-Feb-16	20-Feb-24	1,094	20,203.82	Fixed	13.1900					103,8263
KED10000199		13-May-16	8-May-24	1,171	39,210.19	Fixed	10.7000					101,2023
TEN YEAR BONDS												
KED10000328	Re-coupon	26-Apr-11	12-Aug-20	397	15,384.18	Fixed	8.7900					99,3118
KED10000199	Re-coupon	13-Nov-10	13-Nov-20	476	18,449.95	Fixed	9.3700	9.9000	101.5301	99.7433	99.7254	85,000.00
KED10000328	Re-coupon	29-Jun-12	13-Jun-22	1,078	35,273.79	Fixed	12.7200					105,3988
KED10000807		1-Jun-12	1-Jun-22	1,449	30,248.29	Fixed	12.3710					105,6477
KED10000896	Re-coupon	28-Mar-16	18-Jun-24	1,809	38,492.18	Fixed	12.1800					105,8287
KED10000529		28-Sep-16	18-Jun-24	2,054	18,448.68	Fixed	12.9900					103,9268
KED10000727		21-Jul-17	18-Jul-27	3,078	27,841.85	Fixed	12.9980					109,2110
KED10000762		27-Aug-17	18-Aug-29	3,132	40,849.85	Fixed	12.6980					107,1371
KED10000726		17-Dec-17	18-Aug-29	3,444	26,108.86	Fixed	12.6500					102,2306
KED10000653		26-Feb-18	12-Feb-28	3,114	38,109.02	Fixed	12.4300					104,1870
KED10000653		26-Feb-18	2-Jun-28	3,563	51,287.72	Fixed	12.4300					104,2924
FIFTEEN YEAR BONDS												
KED10000126		28-Mar-07	27-Mar-22	1,960	1,844.00	Fixed	13.2000					102,2395
KED10000192		29-Jun-07	8-Jun-22	1,971	32,448.84	Fixed	13.2000					107,7262
KED10000192	Re-coupon	28-Jun-07	7-Jun-22	1,235	31,889.18	Fixed	13.2000					106,3407
KED10000858		28-Jun-16	28-Jun-21	1,961	31,889.18	Fixed	13.2000					106,3407
KED10000438		20-Oct-09	7-Oct-24	1,968	8,420.45	Fixed	12.6000					106,7741
KED10000359		28-Sep-10	13-Mar-21	2,020	31,249.25	Fixed	12.9100					107,1127
KED10000154	Re-coupon	18-Apr-11	8-Dec-24	2,052	13,413.10	Fixed	9.0000					93,8482
KED10000359	Re-coupon	28-Sep-10	13-Mar-21	2,020	48,109.80	Fixed	11.8600	11.3600	107.2675	98.1448	100.0000	200,000.00
KED10000370	Re-coupon	26-Feb-13	7-Feb-28	3,143	45,138.45	Fixed	12.9900					108,0888
KED10000384		28-Apr-13	28-Apr-29	3,209	20,203.25	Fixed	12.9900					103,8868
KED10000370	Re-coupon	28-Apr-13	28-Apr-29	3,209	48,109.80	Fixed	12.6000					106,4475
KED10000878		26-Jun-16	1-Jun-26	3,008	17,993.90	Fixed	12.7200	12.3600	108.0008	102.8107	102.8490	200,000.00
KED10000438		20-Sep-16	3-Jun-24	3,096	12,871.75	Fixed	12.6000					103,1111
KED10000114		13-May-16	24-Apr-34	5,111	19,316.16	Fixed	12.7240	12.3000	104.6071	102.8929	102.8900	400,000.00
TWENTY YEAR BONDS												
KED10000192	Re-coupon	28-Jun-08	8-Jun-28	3,962	38,145.10	Fixed	13.2000					110,9094
KED10000126	Re-coupon	28-Jun-08	8-Jun-28	3,962	8,420.45	Fixed	13.2000					104,8046
KED10000345	Re-coupon	28-Jun-12	1-Nov-32	4,872	44,281.65	Fixed	12.0000					107,0254
KED10000804		28-Sep-16	1-Sep-36	6,172	12,261.20	Fixed	14.0000					100,7260
KED10000328		28-Jun-16	1-Sep-36	6,814	23,039.35	Fixed	12.9500	11.5885	110.2323	109.8038	105.1693	100,000.00
KED10000655		30-Jul-16	5-Jul-38	6,244	15,803.72	Fixed	13.2000	12.8449	107.7272	102.1916	102.2005	500,000.00
KED10000984		10-Apr-18	21-Mar-38	7,203	1,800.00	Fixed	14.0000					100,0000
TWENTY FIVE YEAR BOND												
KED10000389	Re-coupon	28-Jun-10	28-May-35	5,810	20,190.20	Fixed	11.2000					91,2611
KED10000438		20-Sep-16	24-May-41	6,172	5,171.81	Fixed	13.4000					100,2196
THIRTY YEAR BOND												
KED10000318	Re-coupon	28-Feb-11	21-Jan-41	7,873	28,144.72	Fixed	12.0000					94,4434
INFRASTRUCTURE BONDS												
IFB100000136		22-Feb-07	8-Feb-21	686	7,889.37	Fixed	12.9000					105,5992
IFB10000029		7-Dec-07	28-Nov-21	879	10,111.09	Fixed	12.6000					102,8000
IFB10000084		31-Aug-10	18-Sep-19	80	18,874.48	Fixed	8.0000					96,0481
IFB10000242		3-Dec-11	18-Sep-25	1,149	24,892.20	Fixed	12.0000					101,8479
IFB10000019		30-Sep-12	15-Sep-26	2,096	27,892.35	Fixed	11.6000					102,8000
IFB10000183		30-Mar-15	15-Mar-27	2,414	21,139.20	Fixed	11.0000					101,3499
IFB10000195		14-Dec-15	2-Jun-29	1,981	24,139.20	Fixed	11.0000					101,3499
IFB10000163		30-Mar-15	15-Mar-27	2,414	28,295.35	Fixed	11.0000					104,4891
IFB10000494		28-Mar-16	15-Mar-27	2,142	30,203.25	Fixed	11.0000					104,4891
IFB10000463		24-Oct-16	8-Oct-31	4,495	40,203.85	Fixed	12.0000					102,2399
IFB10000463		24-Oct-16	7-Feb-34	3,114	14,248.68	Fixed	12.0000					101,1106
IFB10000298		27-Nov-17	18-Nov-24	1,967	41,482.45	Fixed	12.5000					103,0189
IFB10000303		28-Jan-18	15-Jun-33	4,062	40,203.25	Fixed	12.0000					103,8867
IFB10000109		19-Nov-18	25-Oct-38	492	40,203.25	Fixed	11.8000	11.1000	109.9792	105.9994	105.9914	100,000.00
IFB10000976		28-Jun-18	25-Feb-44	6,002	16,303.06	Fixed	12.2000					100,6880
IFB10000976		11-Sep-18	21-Mar-44	6,002	16,303.06	Fixed	10.0000	10.0000	102.8600	100.0000	100.0000	16,482
IFB10000721		11-Sep-17	7-Sep-20	434	444.00	Fixed	10.0000	10.0000	103.0000	100.0000	100.0000	1,880.11
BONDS SELL/BUY BACK TRANSACTIONS												
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION												
KED10000858		28-Jun-16	7-Jun-24	1,961	8,420.45	Fixed	12.6000	10.6200	110.4400	107.8384	108.7241	4,800.00
KED10000804	Re-coupon	28-Jun-16	1-Jun-26	1,449	28,248.29	Fixed	12.2710	10.2900	108.8818	106.8039	106.6477	2,800.00
KED10000370		26-Feb-18	12-Feb-28	3,114	23,039.35	Fixed	12.4300	11.4400	100.8612	98.4004	98.4004	2,100.00
KED10000896	Re-coupon	28-Mar-16	18-Jun-24	1,809	38,492.18	Fixed	12.1800	11.0000	109.6111	104.0938	105.8287	3,000.00
KED10000359		28-Sep-10	13-Mar-21	2,020	12,871.75	Fixed	12.9100	11.8600	107.2675	105.0464	105.0464	1,200.00
KED10000192		28-Jun-07	8-Jun-22	1,971	32,448.84	Fixed	13.2000	9.9800	109.5929	108.7211	107.7262	7,000.00
KED10000199	Re-coupon	13-Nov-10	13-Nov-20	476	18,449.95	Fixed	9.3700	8.8700	102.2945	100.9047	99.7254	3,900.00
KED10000328		29-Jun-12	13-Jun-22	1,078	35,273.79	Fixed	12.7200	12.3100	105.2989	102.8107	102.8490	29,150.00
KED10000878		18-Apr-19	1-Aug-29	3,163	15,389.72	Fixed	13.2000	11.3000	108.1692	106.2773	101.4884	4,700.00
KED10000878		18-Apr-19	2-Aug-29	3,163	51,287.72	Fixed	13.2000	11.3000	108.1692	107.8441	103.4984	5,000.00
KED10000438		20-Oct-09	7-Oct-24	1,968	8,420.45	Fixed	12.6000	10.9600	101.6139	101.0763	100.7029	3,000.00
IFB10000136		30-Sep-13	18-Sep-24	2,098	17,815.35	Fixed	11.0000	9.0000	109.0072	106.8387	102.2602	1,000.00
IFB10000298		14-Dec-15	15-Oct-24	1,981	15,215.05	Fixed	11.0000	8.1000	108.2116	106.1712	102.2029	2,000.00
IFB10000109		19-Nov-18	25-Oct-38	492	40,203.25	Fixed	11.8000	10.9000	109.9792	105.9994	105.9914	100,000.00
IFB10000163		30-Mar-15	15-Mar-27	2,414	28,295.35	Fixed	11.0000	10.1000	105.6006	102.8991	102.4991	20,000.00
IFB10000195		30-Mar-15	15-Mar-27	2,414	28,295.35	Fixed	11.0000	10.1000	105.6006	102.8991	102.4991	20,000.00
IFB10000163		30-Mar-15	15-Mar-27	2,414	28,295.35	Fixed	11.0000	10.1000	105.6006	102.8991	102.4991	20,000.00
IFB10000195		30-Mar-15	15-Mar-27	2,414	28,295.35	Fixed	11.0000	10.1000	105.6006	102.8991	102.4991	20,000.00
IFB10000463		24-Oct-16	15-Mar-27	2,142	30,203.25	Fixed	12.0					