



BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

July 26, 2019

Issue No.	ISIN CODE	Issue Date	Maturity	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>TWO YEAR BONDS</b>													
FXD 1/2017/07y	KE000007667	26-Sep-17	23-Sep-19	49	20,486.96	Fixed		11.8190			101.4786		
FXD 1/2018/07y	KE000009523	28-Jan-19	25-Jan-21	549	23,774.63	Fixed		10.7010			102.5141		
FXD 1/2015/5Yr	KE000005042	29-Jun-14	22-Jun-20	332	30,856.05	Fixed		13.1930			107.2386		
FXD 2/2015/5Yr	KE000003004	30-Nov-15	23-Nov-20	486	30,673.85	Fixed		13.8200			105.8515		
FXD 1/2016/5Yr	KE000004546	26-Apr-16	19-Apr-21	633	19,544.20	Fixed		14.3440			107.1196		
FXD 2/2016/5Yr	KE000005107	25-Jul-16	18-Jul-21	724	24,395.30	Fixed		14.8890			107.4172		
FXD 3/2016/5Yr	KE000005636	26-Sep-16	20-Sep-21	1,111	29,051.06	Fixed		13.1120			105.6901		
FXD 1/2017/5Yr	KE000007434	28-Aug-17	22-Aug-22	1,123	14,112.20	Fixed		12.4650			107.0020		
FXD 2/2017/5Yr	KE000007294	23-Oct-17	17-Oct-22	1,179	15,566.64	Fixed		12.6370			103.9564		
FXD 1/2018/5Yr	KE000009018	26-Mar-18	20-Mar-23	1,303	30,756.95	Fixed		12.2900			105.9611		
FXD 1/2019/5Yr	KE000009547	25-Feb-19	19-Feb-24	1,669	20,593.62	Fixed		11.3040			101.8203		
FXD 2/2019/5Yr	KE000010086	13-May-19	6-May-24	1,746	39,210.15	Fixed		10.8720			103.3072		
<b>TEN YEAR BONDS</b>													
FXD 1/2010/10Yr	KE000003029	26-Apr-10	13-Apr-20	262	19,704.16	Fixed		8.7900			99.6118		
FXD 2/2010/10Yr	KE100001998	1-Nov-10	19-Oct-20	451	18,849.90	Fixed		9.3070			101.2777		
FXD 1/2012/10Yr	KE000002026	25-Jun-12	13-Jun-22	1,053	36,273.70	Fixed		12.7050			105.3669		
FXD 1/2013/10Yr	KE000002607	1-Jul-13	19-Jun-23	1,424	30,248.20	Fixed		12.3710			106.1126		
FXD 1/2014/10Yr	KE000003690	25-May-14	15-Jan-24	1,634	35,852.15	Fixed		12.1600	9.8750	108.3203	108.1965	107.7353	500,000.00
FXD 1/2016/10Yr	KE000006029	29-Aug-16	17-Aug-26	2,679	18,306.45	Fixed		15.0390			122.3026		
FXD 1/2017/10Yr	KE000007297	31-Jul-17	19-Jul-27	3,076	27,541.80	Fixed		12.8680			109.2110		
FXD 1/2018/10Yr	KE000008762	27-Aug-18	14-Aug-28	3,307	49,608.95	Fixed	11.2000	113.0792	108.3136	107.7233	107.7233	100,000.00	
FXD 2/2018/10Yr	KE000009216	17-Dec-18	4-Dec-28	3,419	46,158.96	Fixed		12.8620			102.2166		
FXD 1/2019/10Yr	KE000009563	24-Feb-19	12-Feb-29	3,489	34,808.00	Fixed		12.4380			106.6394		
FXD 2/2019/10Yr	KE000009877	15-Apr-19	2-Apr-29	3,638	91,526.72	Fixed		12.3000			103.8795		
<b>FIFTEEN YEAR BONDS</b>													
FXD1/2007/15Yr	KE100001345	26-Mar-07	7-Mar-22	955	3,654.80	Fixed		14.5000			102.3850		
FXD2/2007/15Yr	KE100001392	25-Jun-07	5-Jun-22	1,048	34,646.84	Fixed		13.6000			107.7382		
FXD3/2007/15Yr	KE000001607	29-Sep-07	31-Mar-22	1,200	20,558.10	Fixed		12.6000			102.6620		
FXD4/2007/15Yr	KE100001428	31-Mar-08	13-Mar-23	1,306	33,983.00	Fixed		12.5000			105.1109		
FXD1/2008/15Yr	KE000003436	26-Oct-08	7-Oct-23	1,900	4,420.45	Fixed		12.8000			109.8814		
FXD2/2008/15Yr	KE000003693	29-Mar-09	30-Mar-24	2,064	23,738.25	Fixed		12.8000			106.8072		
FXD3/2008/15Yr	KE000003558	25-Apr-11	8-Dec-25	2,327	15,913.10	Fixed		9.6000			93.4852		
FXD4/2008/15Yr	KE000003679	24-Sep-12	6-Sep-27	2,364	46,304.95	Fixed		11.0000			98.3878		
FXD5/2008/15Yr	KE000003790	25-Feb-13	7-Feb-28	3,118	42,128.45	Fixed		11.2000			101.2845		
FXD6/2008/15Yr	KE000003959	25-Apr-13	10-Apr-28	3,181	24,001.95	Fixed		12.8000			103.9281		
FXD7/2008/15Yr	KE000004842	28-May-13	9-May-23	3,277	30,991.470	Fixed		12.6000			102.9542		
FXD8/2008/15Yr	KE000005019	22-Oct-13	3-Oct-23	3,183	7,954.000	Fixed		12.7500			103.8265		
FXD9/2008/15Yr	KE000005450	29-Mar-14	9-Mar-24	3,281	14,119.700	Fixed	12.2000	108.3421	105.0145	102.6265	500,000.00		
FXD10/2008/15Yr	KE000001104	13-May-19	24-Apr-24	3,386	19,316.16	Fixed		12.7340			102.5465		
<b>TWENTY YEAR BOND</b>													
FXD1/2010/20Yr	KE100001493	30-Jun-08	5-Jun-28	3,237	38,145.10	Fixed		13.7500			114.0890		
FXD1/2011/20Yr	KE000002126	30-May-11	5-May-31	4,301	4,366.80	Fixed		10.0000			80.1204		
FXD1/2012/20Yr	KE000003049	26-Nov-12	1-Nov-32	4,847	44,581.62	Fixed		12.8000			97.0024		
FXD1/2013/20Yr	KE000003663	26-Sep-14	15-Sep-34	6,243	12,781.20	Fixed		14.5000			112.7818		
FXD1/2018/20Yr	KE000008326	26-Mar-18	1-Mar-38	6,793	23,063.95	Fixed		13.2000			105.2658		
FXD2/2018/20Yr	KE000008655	30-Jul-18	5-Jul-38	6,919	18,820.75	Fixed		13.2000			106.3216		
FXD1/2019/20Yr	KE000009884	15-Apr-19	21-Mar-39	7,178	9,022.76	Fixed		12.8730			103.4125		
<b>TWENTY FIVE YEAR BOND</b>													
FXD1/2010/25Yr	KE000003089	26-Jun-10	28-May-35	5,786	20,159.50	Fixed		11.2600			91.2611		
FXD1/2019/25Yr	KE000008549	25-Jun-18	25-May-43	8,704	5,171.81	Fixed		13.4000			103.2196		
<b>THIRTY YEAR BOND</b>													
SDB 1/2011/30Yr	KE000002135	29-Feb-11	21-Jan-41	7,850	26,144.70	Fixed		12.0000			94.4434		
<b>INFRASTRUCTURE BONDS</b>													
IFB 1/2008/12Yr	KE000001199	23-Feb-08	8-Feb-21	563	7,868.37	Fixed		12.5000			105.9922		
IFB 2/2009/12Yr	KE000003204	7-Dec-09	22-Nov-21	850	10,111.65	Fixed		12.0000			101.5126		
IFB 3/2010/12Yr	KE000003740	31-Aug-10	19-Sep-24	96	19,874.48	Fixed		6.0000			96.0481		
IFB 1/2011/12Yr	KE000002929	3-Oct-11	18-Sep-24	1,915	18,850.20	Fixed		12.0000	9.7000	107.4530	103.3981	102.8430	200,000.00
IFB 1/2012/12Yr	KE000003130	30-Sep-13	15-Sep-26	2,243	27,292.35	Fixed		11.0000			102.3600		
IFB 1/2013/12Yr	KE000003653	30-Mar-13	15-Mar-27	2,789	51,192.20	Fixed		11.0000			101.9496		
IFB 1/2015/12Yr	KE000004100	14-Dec-15	2-Dec-24	1,956	25,119.45	Fixed		11.0000			104.0871		
IFB 1/2016/12Yr	KE000004653	30-Mar-16	15-Mar-29	2,789	26,695.30	Fixed		11.0000			102.6674		
IFB 1/2016/25Yr	KE000004854	23-May-16	13-May-26	2,117	36,303.20	Fixed	10.0000	110.8603	108.5656	109.1781	109.1781	272,000.00	
IFB 1/2016/30Yr	KE000004859	24-Oct-16	14-Oct-26	4,455	49,078.65	Fixed	12.0000	109.9817	106.8498	106.8498	50,000.00		
IFB 1/2017/12Yr	KE000005080	27-Feb-17	12-Feb-29	3,489	14,330.40	Fixed		12.5000			110.2881		
IFB 1/2017/25Yr	KE000005788	27-Nov-17	18-Nov-24	1,942	41,462.40	Fixed	12.5000	9.5500	112.2139	110.1636	108.1560	100,000.00	
IFB 1/2017/30Yr	KE000005789	27-Nov-17	18-Nov-24	1,942	41,466.40	Fixed	12.5000	9.5000	112.0028	108.5684	108.5684	100,000.00	
IFB 1/2018/12Yr	KE000005693	26-Apr-18	10-Apr-28	4,917	49,256.30	Fixed		14.8000			110.8654		
IFB 1/2018/20Yr	KE000005919	19-Nov-18	25-Oct-38	7,031	40,393.25	Fixed	11.8500	11.2094	107.0253	104.8257	107.6748	400,000.00	
IFB 1/2018/25Yr	KE000005919	19-Nov-18	25-Oct-38	7,031	40,393.25	Fixed	11.8500	11.2699	106.8169	104.4173	107.6748	300,000.00	
IFB 1/2018/30Yr	KE000005919	19-Nov-18	25-Oct-38	7,031	40,393.25	Fixed	11.8500	11.2547	106.7173	104.5177	107.6748	300,000.00	
IFB 1/2019/20Yr	KE000006760	26-Mar-19	22-Feb-44	8,977	16,306.06	Fixed		11.8000			104.4450		
MAB1/2017/3Yr	KE000002716	11-Apr-17	8-Apr-20	257	150.00	Fixed	10.0000	102.9700	100.0000	100.0000	100.0000	58,989	
MAB2/2017/3Yr	KE000002705	11-Sep-17	7-Sep-20	460	444.00	Fixed	10.0000	10.0000	103.7500	100.0000	100.0000	215,366	
<b>SOA'S SELL/BUY BACK TRANSACTIONS</b>													
<b>GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION</b>													
FXD1/2012/1Yr	KE000003675	24-Sep-12	6-Sep-27	2,954	48,304.95	Fixed		10.5000	106.5921	102.6635	98.3976	7,000.00	
FXD1/2013/1Yr	KE000003740	25-Feb-13	7-Feb-28	3,118	42,138.45	Fixed		11.2000	108.6376	103.7544	100.2495	1,300.00	
FXD2/2013/1Yr	KE000003898	26-Apr-13	10-Apr-26	3,181	24,001.225	Fixed		12.0000	111.6506	106.3638	103.1919	2,500.00	
FXD3/2013/1Yr	KE000003959	29-Apr-13	19-Apr-26	3,183	24,001.225	Fixed		12.0000	109.1411	102.0992	103.5091	10,000.00	
IFB 1/2015/5Yr	KE000004100	14-Dec-15	2-Dec-24	1,956	25,119.45	Fixed		11.0000	102.5630	101.1729	104.0871	5,700.00	
IFB 1/2016/5Yr	KE000004854	23-May-16	13-May-26	2,117	36,303.20	Fixed	12.0000	9.1000	114.5081	112.2975	104.0871	10,000.00	
IFB 1/2016/10Yr	KE000004859	23-May-16	13-May-26	2,117	36,303.20	Fixed	12.0000	8.9000	114.5817	112.6609	106.3791	2,000.00	
IFB 1/2017/7Yr	KE000007988	27-Nov-17	18-Nov-24	1,942	41,462.40	Fixed	12.5000	10.0000	110.2118	108.1616	108.1560	65,700.00	
IFB 1/2017/12Yr	KE000006890	27-Feb-17	12-Feb-29	3,489	14,330.40	Fixed	12.5000	10.7713	112.8092	107.4238	110.2881	10,000.00	
IFB 1/2018/20Yr	KE000005919	19-Nov-18											