

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE											August 27, 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 (%)	YTD Value Traded (Kshs)
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS ABOVE KES 50 MILLION												
TWO YEAR BONDS												
KED10000787		25-Sep-17	23-Sep-19	27	20,489.95	Fixed	11.6180				101.4738	
KED10000922		28-Jan-19	28-Jan-21	317	23,774.63	Fixed	10.7010				101.9045	
FIVE YEAR BONDS												
KED10000254		28-Jun-15	28-Jun-20	500	30,856.05	Fixed	13.3300				103.6338	
KED10000204		30-Nov-15	30-Nov-20	454	30,473.85	Fixed	13.3000				103.6605	
KED10000458		28-Aug-16	28-Aug-21	491	18,248.25	Fixed	13.2400				101.1106	
KED10000102		28-Jun-16	28-Jun-21	492	24,289.35	Fixed	13.0900				101.4272	
KED10000438		28-Sep-16	28-Sep-21	1,111	23,015.05	Fixed	13.1120				100.9001	
KED10000742		28-Aug-17	28-Aug-22	1,091	12,112.20	Fixed	12.4500				101.6508	
KED10000726		28-Sep-17	28-Sep-22	1,147	15,268.04	Fixed	12.5120				101.6904	
KED10000218		26-Mar-18	26-Mar-23	1,301	20,725.55	Fixed	12.2500				106.9511	
KED10000564		29-Feb-18	29-Feb-24	1,037	20,203.82	Fixed	11.3500				101.8203	
KED10000106		13-May-19	8-Mar-24	1,714	39,210.19	Fixed	10.7000				103.7203	
TEN YEAR BONDS												
KED10000328		26-Apr-15	13-Aug-25	295	15,384.18	Fixed	8.7900				103.3118	
KED10000195		13-Nov-15	13-Oct-20	419	18,449.95	Fixed	9.2700				100.0539	
KED10000354		29-Jun-16	13-Jun-21	519	35,271.72	Fixed	12.7200				105.3988	
KED10000607		1-Jul-16	13-Jun-21	1,392	39,248.25	Fixed	12.8120				105.8205	
KED10000892		28-Mar-16	18-Jun-24	1,062	38,392.18	Fixed	12.8900				106.4900	
KED10000208		28-Sep-16	18-Jun-24	1,065	38,392.18	Fixed	12.8900				106.4900	
KED10000227		21-Jul-17	18-Jun-27	3,078	27,541.85	Fixed	12.9900	10.4600	129.4308	129.3402	102.3208	490,000.00
KED10000762		27-Aug-18	14-Aug-29	3,273	40,828.85	Fixed	12.6900				103.3108	
KED10000628		17-Sep-18	4-Sep-29	3,387	26,105.85	Fixed	12.6500				103.2306	
KED10000653		26-Feb-19	12-Feb-29	3,437	38,828.02	Fixed	12.4300				103.5385	
KED10000877		18-Apr-19	4-Aug-29	3,506	41,282.72	Fixed	12.3000				105.4501	
KED10000478		18-Aug-19	6-Aug-29	3,832	45,514.80	Fixed	11.5170	11.4900	106.6404	106.1312	101.2208	210,000.00
FIFTEEN YEAR BONDS												
KED10000154		7-Mar-07	7-Mar-27	693	3,454.60	Fixed	14.5000				100.3800	
KED10000132		28-Jun-07	8-Jun-27	1,014	31,608.84	Fixed	13.6000				100.2678	
KED10000124		28-Jun-07	7-Mar-27	1,448	31,608.84	Fixed	13.6000				100.3007	
KED10000428		31-Mar-08	13-Mar-21	1,294	33,883.05	Fixed	12.5000				106.1105	
KED10000430		28-Jun-08	13-Mar-21	1,469	8,408.65	Fixed	12.5000				106.1105	
KED10000155		28-Mar-10	10-Mar-21	2,092	22,235.25	Fixed	10.2000				100.6573	
KED10000156		28-Jun-10	8-Jun-21	1,065	13,295.25	Fixed	10.2000				100.6573	
KED10000874		24-Sep-12	4-Sep-27	2,042	48,343.95	Fixed	11.0000				106.7107	
KED10000170		26-Feb-13	7-Feb-28	3,088	41,203.45	Fixed	11.2000				100.2465	
KED10000204		28-Aug-13	8-Feb-28	3,149	46,901.205	Fixed	10.9000				101.6901	
KED10000874		28-Aug-13	18-Mar-31	5,277	39,281.472	Fixed	12.9000				100.2673	
KED10000874		25-Oct-13	25-Oct-31	1,531	45,005.05	Fixed	11.1883	109.5977	106.1192	102.1192	101.6901	294,300.00
KED10000843		28-Jun-16	8-Jun-34	6,249	14,718.206	Fixed	12.8710				106.5271	
KED10000116		13-Mar-16	13-Mar-34	3,164	19,136.184	Fixed	12.7400				101.5604	
KED10000128		29-Jul-16	10-Jul-34	5,431	35,578.35	Fixed	12.3400				100.2487	
TWENTY YEAR BONDS												
KED10000183		30-Jun-03	3-Jun-28	3,005	38,145.10	Fixed	13.7500				114.6411	
KED10000174		30-Mar-11	5-Mar-31	4,209	49,248.92	Fixed	10.0000				86.1204	
KED10000385		28-Sep-12	4-Mar-31	4,815	12,000.00	Fixed	10.0000				101.6901	
KED10000543		28-Sep-16	1-Sep-36	6,215	17,281.20	Fixed	14.0000				111.2716	
KED10000543		28-Sep-16	1-Sep-36	3,761	13,200.00	Fixed	14.0000				100.6901	
KED10000854		30-Jul-18	5-Jul-38	6,987	15,820.75	Fixed	13.2000				106.2016	
KED10000994		10-Apr-19	21-Mar-39	7,146	23,684.73	Fixed	12.8750				101.9103	
TWENTY FIVE YEAR BONDS												
KED10000308		28-Jun-03	28-May-35	5,733	30,102.50	Fixed	11.2000				101.2611	
KED10000548		29-Jun-16	28-May-31	6,472	5,171.61	Fixed	13.4000				103.2106	
THIRTY YEAR BONDS												
KED10000135		28-Feb-11	21-Jun-41	7,818	28,148.70	Fixed	12.0000	12.6000	84.4411	84.1174	83.8205	65,800.00
INFRASTRUCTURE BONDS												
KED10000198		23-Feb-09	8-Feb-11	631	3,749.37	Fixed	12.0000				104.1606	
KED10000304		7-Dec-09	31-Mar-11	261	40,115.16	Fixed	13.0000				101.6901	
KED10000242		3-Oct-11	18-Sep-20	1,183	24,682.20	Fixed	12.0000				103.3001	
KED10000130		30-Sep-11	15-Sep-25	2,211	27,281.20	Fixed	11.0000				104.1277	
KED10000403		30-Mar-15	14-Aug-27	1,600	15,000.00	Fixed	11.0000				101.6901	
KED10000403		14-Dec-16	2-Dec-24	1,024	26,115.55	Fixed	11.0000				104.0871	
KED10000454		23-May-16	12-May-27	1,085	35,289.27	Fixed	11.0000				104.0871	
KED10000454		23-May-16	12-May-24	2,085	36,303.20	Fixed	12.0000	9.2000	114.7387	111.3390	100.6811	100,000.00
KED10000454		23-May-16	12-May-25	2,085	36,303.20	Fixed	12.0000	9.2000	112.7171	109.2174	100.6809	100,000.00
KED10000454		23-May-16	4-Oct-31	4,243	40,000.00	Fixed	12.0000				100.6901	
KED10000681		27-Feb-17	12-Feb-29	3,457	14,300.45	Fixed	12.0000				111.6304	
KED10000788		27-Feb-17	8-Mar-28	4,000	45,488.40	Fixed	12.0000	9.6000	113.1379	109.9368	101.6901	100,000.00
KED10000803		28-Jun-18	10-Jun-35	4,085	40,201.34	Fixed	12.0000	10.0000	110.7905	109.7488	111.1505	100,000.00
KED10000818		18-Mar-19	18-Mar-39	1,066	10,000.00	Fixed	11.0000				100.6901	
KED10000795		28-Mar-19	20-Feb-44	6,945	16,303.00	Fixed	12.2000	11.4500	110.0100	104.8799	101.6901	100,000.00
KED10000396		11-Aug-17	8-Feb-44	269	100.00	Fixed	10.0000	10.0000	103.9900	100.0000	100.0000	64,431
KED10000219		11-Sep-17	1-Sep-44	677	450.00	Fixed	10.0000	10.0000	104.8000	100.0000	100.0000	21,431
BONDS SELL/BUY BACK TRANSACTIONS												
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION												
KED10000178		24-Sep-12	4-Sep-27	2,932	48,264.95	Fixed	11.0000	10.3500	108.2342	103.4906	99.7107	14,000.00
KED10000474		24-Sep-12	4-Sep-27	2,932	48,264.95	Fixed	11.0000	10.4000	107.8947	102.9811	99.7107	4,500.00
KED10000227		21-Jul-11	18-Jun-21	3,919	27,481.85	Fixed	12.9900	11.1500	110.2673	109.3463	103.2106	15,000.00
KED10000188		29-Jul-11	4-Sep-26	1,014	24,266.84	Fixed	13.2000	9.0000	119.7206	110.9377	100.2678	2,200.00
KED10000308		28-Aug-13	15-Sep-25	3,149	24,001.225	Fixed	12.0000	11.2058	107.8008	103.2740	103.3001	5,000.00
KED10000308		28-Aug-13	15-Sep-25	3,149	24,001.225	Fixed	12.0000	11.4000	112.0603	104.1414	101.6901	900.00
KED10000474		18-Aug-19	14-Aug-29	3,632	45,122.48	Fixed	11.5170	10.8000	104.3139	104.0908	101.2208	19,200.00
KED10000108		28-Jun-16	18-Jun-24	3,441	35,289.27	Fixed	12.0000	11.4000	103.5117	104.8681	103.2106	20,000.00
KED10000128		29-Jul-16	10-Jul-34	5,431	35,578.35	Fixed	12.2000	11.4000	104.4435	103.4906	100.2487	7,000.00
KED10000454		23-May-16	12-May-27	2,937	51,182.25	Fixed	11.0000	10.0070	102.8712	103.9713	103.6705	900.00
KED10000454		23-May-16	12-May-27	2,937	51,182.25	Fixed	11.0000	10.4000	103.0228	102.1686	103.6705	3,000.00
KED10000403		14-Dec-16	2-Dec-24	1,024	26,115.55	Fixed	11.0000	8.0000	103.1120	108.9059	104.0871	11,200.00
KED10000454		23-May-16	12-May-27	2,937	26,400.00	Fixed	11.0000	7.7000	104.1413	101.6901	104.6574	2,000.00
KED10000454		23-May-16	12-May-25	2,085	36,303.20	Fixed	12.0000	10.0000	103.0779	107.4182	100.6811	19,700.00
KED10000454		23-May-16	12-May-31	2,085	36,303.20	Fixed	12.0000	10.1000	103.1145	100.6811	100.6811	1,000.00
KED10000454		24-Oct-16	4-Oct-31	4,423	45,029.45	Fixed	12.0000	11.1800	106.1445	103.3777	100.6901	900.00
KED10000788		27-Feb-17	10-Mar-28	4,000	45,488.40	Fixed	12.0000	10.2000	110.5370	107.2777	111.6901	12,800.00
KED10000681		27-Feb-17	12-Feb									