

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

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)
-----------	-----------	------------	---------------	------------------	-------------------------------	-------------	------------	------------------	-----------------	-----------------	--------------------	--------------------------

February 22, 2019

GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS ABOVE KES 50 MILLION

February 22, 2019

TWO YEAR BONDS												
FXD 120172W	KE000009287	25-Sep-17	23-Sep-19	213	20,489.85	Fixed		11.6190			101.3663	
FXD 120181W	KE000009323	28-Jan-19	25-Jan-21	703	23,774.83	Fixed		10.7010			100.8562	
FIVE YEAR BONDS												
FXD 120141W	KE000009013	28-Apr-14	22-Apr-19	59	25,723.70	Fixed		10.8700			100.5960	
FXD 220141W	KE000009014	23-Jun-14	17-Jun-19	116	29,381.17	Fixed		11.9340	11.0000	102.4420	100.2454	60,000,000
FXD 120151W	KE000009242	29-Jun-15	22-Jun-20	486	30,956.05	Fixed		12.5500	10.7591	108.4754	107.2386	60,000,000
FXD 220151W	KE000009384	30-Nov-15	23-Nov-20	640	30,673.85	Fixed		13.9200			105.8516	
FXD 120161W	KE000009448	26-Apr-16	19-Apr-21	787	19,544.20	Fixed		14.3340			107.2868	
FXD 220161W	KE000009107	25-Jun-16	18-Jun-21	878	24,395.30	Fixed		14.6690			107.0038	
FXD 220161W	KE000009636	26-Sep-16	20-Sep-21	1,111	23,001.00	Fixed		13.1100			105.5951	
FXD 120171W	KE000007434	28-Aug-17	22-Aug-22	1,277	12,112.20	Fixed		12.4650			104.4750	
FXD 220171W	KE000007764	23-Oct-17	17-Oct-22	1,333	13,504.64	Fixed		12.5170			103.9504	
FXD 120181W	KE000008218	28-Mar-18	20-Mar-23	1,487	30,795.55	Fixed		12.2990			103.5050	
TEN YEAR BONDS												
FXD 1200910W	KE000004368	27-Sep-09	15-Apr-19	52	27,038.26	Fixed		10.7500			100.6513	
FXD 1201010W	KE000003229	26-Apr-10	13-Apr-20	416	19,394.15	Fixed		8.7900			98.5827	
FXD 12011010W	KE000001869	01-Nov-10	19-Oct-20	605	18,849.90	Fixed		9.2070			98.4677	
FXD 1201210W	KE000002358	25-Jun-12	13-Jun-22	1,207	35,273.70	Fixed		12.7050			104.9861	
FXD 1201310W	KE000006037	01-Jul-13	19-Jun-23	1,578	39,249.20	Fixed		13.2710			103.8155	
FXD 1201410W	KE000008890	25-May-15	15-Jan-24	1,788	35,852.15	Fixed		12.1800			103.0502	
FXD 1201510W	KE000009629	29-Aug-16	17-Aug-26	2,733	18,306.45	Fixed		10.0390			114.1209	
FXD 1201610W	KE000007227	31-Jul-17	19-Jul-27	3,078	27,541.80	Fixed		12.9860			104.6156	
FXD 1201710W	KE000008762	27-Aug-18	18-Aug-28	3,461	40,158.88	Fixed		12.8680			105.7638	
FXD 2201810W	KE000009516	17-Dec-18	04-Dec-28	3,573	28,156.96	Fixed		12.5020			101.3781	
TWELVE YEAR BONDS												
FXD 1200712W	KE100001337	28-May-07	13-May-19	80	4,864.60	Fixed		13.0000			102.1474	
FIFTEEN YEAR BONDS												
FXD 1200715W	KE100001345	28-Mar-07	07-Mar-22	1,109	3,854.60	Fixed		14.5000			102.3850	
FXD2200715W	KE100001352	25-Jun-07	06-Jun-22	1,200	33,646.84	Fixed		13.6000			106.4759	
FXD2200715W	KE100001360	26-Nov-07	07-Nov-22	1,354	32,958.10	Fixed		12.5000			104.1590	
FXD1200815W	KE000003387	13-Mar-08	13-Mar-23	1,480	12,663.50	Fixed		11.2000	109.5610	104.1352	104.1352	200,000,000
FXD1200915W	KE000003436	26-Oct-09	07-Oct-24	2,054	42,426.45	Fixed		12.5000			104.4212	
FXD1201015W	KE000003550	29-Mar-10	10-Mar-25	2,298	22,329.25	Fixed		10.5000			93.3726	
FXD2201015W	KE000003560	29-Apr-11	19-Apr-26	2,405	40,811.10	Fixed		12.0000			99.2656	
FXD1201115W	KE000003675	24-Sep-12	06-Sep-27	3,118	27,093.60	Fixed		11.0000			93.4189	
FXD1201315W	KE000003790	26-Feb-13	07-Feb-28	3,272	42,138.45	Fixed		11.2500			94.9951	
FXD2201315W	KE000003889	29-Apr-13	10-Apr-28	3,336	24,001.224	Fixed		12.0000			98.1513	
FXD1201815W	KE000008492	28-May-18	09-May-23	5,277	12,863.500	Fixed		12.6500			104.1367	
FXD2201815W	KE000008879	22-Oct-18	03-Oct-23	5,337	7,854.060	Fixed		12.7500			102.0556	
FXD1201915W	KE000009430	28-Jan-19	09-Jan-24	5,435	14,719.750	Fixed		12.8570			101.0245	
TWENTY YEAR BOND												
FXD1200820W	KE100001493	30-Jun-08	05-Jun-28	3,381	38,145.10	Fixed		13.7500			107.7849	
FXD1201120W	KE000002176	30-May-11	05-May-31	4,455	3,365.80	Fixed		10.0000			83.1204	
FXD12012020W	KE000003349	01-Nov-12	26-Nov-32	5,021	43,929.05	Fixed		12.0000			91.7671	
FXD1201620W	KE000006543	26-Sep-16	01-Sep-36	6,401	13,761.20	Fixed		14.0000			107.8772	
FXD1201820W	KE000008225	26-Mar-18	01-Mar-38	6,947	23,063.95	Fixed		13.2000			98.3466	
FXD201820W	KE000008655	30-Jul-18	05-Jul-38	7,073	19,609.75	Fixed		13.5000			101.6344	
TWENTY FIVE YEAR BOND												
FXD1201025W	KE000003089	28-Jun-10	28-May-35	5,939	20,192.50	Fixed		11.2500			91.2611	
FXD1201825W	KE000008549	25-Jan-18	25-May-43	8,858	5,171.81	Fixed		13.4000			100.7542	
THIRTY YEAR BOND												
SD18 1201130W	KE000002135	28-Feb-11	21-Jan-41	8,004	28,144.70	Fixed		12.0000			91.4527	
INFRASTRUCTURE BONDS												
IFB 1200912W	KE000003196	23-Feb-09	08-Feb-21	717	7,868.37	Fixed		12.5000			105.5922	
IFB 2200912W	KE000003204	07-Dec-09	22-Nov-21	1,004	10,111.05	Fixed		12.0000			101.5126	
IFB 2201012W	KE000003884	31-Aug-10	19-Sep-19	209	15,874.48	Fixed		6.0000			96.0481	
IFB 1201112W	KE000002242	03-Oct-11	18-Sep-23	1,689	24,882.20	Fixed		12.0000	104.0000	107.8564	102.8784	150,000,000
IFB 1201312W	KE000004130	30-Sep-13	15-Mar-23	2,987	22,925.35	Fixed		11.0000			99.9638	
IFB 1201412W	KE000001493	30-Mar-15	15-Mar-27	2,943	51,192.20	Fixed		11.0000			102.7308	
IFB 1201512W	KE000004100	14-Dec-15	02-Dec-24	2,110	25,119.55	Fixed		11.0000			99.0699	
IFB 1201512W	KE000001653	30-Mar-15	15-Mar-27	2,943	25,695.35	Fixed		11.0000			99.2656	
IFB 1201512W	KE000001653	30-Mar-15	15-Mar-27	2,943	25,695.35	Fixed		11.0000			98.9780	
IFB 1201612W	KE000004654	23-May-16	12-May-25	2,271	36,303.20	Fixed		12.5000	10.8000	109.3907	106.1283	103,8225
IFB 1201612W	KE000009659	24-Oct-16	08-Oct-31	4,809	40,029.65	Fixed		12.0000			101.0295	
IFB 1201712W	KE000003980	27-Feb-17	12-Feb-29	1,643	14,336.40	Fixed		12.5000			105.9412	
IFB 1201712W	KE000007888	27-Nov-17	18-Nov-24	2,096	41,462.40	Fixed		12.5000	10.7000	109.5036	106.8816	300,000,000
IFB 1201812W	KE000008093	29-Jan-18	10-Jan-33	5,071	41,250.34	Fixed		12.5000			103.9820	
IFB 1201812W	KE000009169	19-Nov-18	26-Oct-28	7,185	40,999.25	Fixed		11.8500			103.9849	
IFB 1201812W	KE000008356	11-Apr-17	08-Sep-20	411	150.00	Fixed		10.0000			100.0000	
MBE02017S	KE000000710	11-Sep-17	07-Sep-20	563	247.00	Fixed		10.0000	103.7400	100.0000	100.0000	50,501
MBE02017S	KE000000710	11-Sep-17	07-Sep-20	563	247.00	Fixed		10.0000	104.5100	100.0000	100.0000	136,900

BONDS SELL/BUY BACK TRANSACTIONS

GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION

FXD 120172W	KE000009287	28-Jan-19	25-Jan-21	703	23,774.83	Fixed		10.7010	8.3100	104.9088	104.7338	100.8562	1,000,000
FXD 120141W	KE000009013	28-Apr-14	22-Apr-19	59	25,723.70	Fixed		10.8700			100.5960		4,000,000
FXD1201315W	KE000009242	25-Feb-13	07-Feb-28	3,272	42,138.45	Fixed		11.2500	9.0156	98.8920	94.9951	25,000,000	
FXD1201815W	KE000008492	28-Jan-18	09-Jan-24	5,435	14,719.750	Fixed		12.8570	12.2000	105.8923	105.0093	101.0245	4,100,000
IFB 1201412W	KE000001493	30-Mar-15	15-Mar-27	2,943	51,192.20	Fixed		11.0000	9.3000	108.3657	104.6487	102.7308	4,200,000
IFB 1201512W	KE000004100	14-Dec-15	02-Dec-24	2,110	25,119.55	Fixed		11.0000	9.6200	105.3665	104.1302	99.0699	2,000,000
IFB 1201512W	KE000001653	30-Mar-15	15-Mar-27	2,943	25,695.35	Fixed		11.0000	11.3900	101.0674	98.8311	99.0699	1,600,000
IFB 1201612W	KE000004654	23-May-16	12-May-25	2,271	36,303.20	Fixed		12.5000	10.8000	109.3907	106.1283	103.8225	150,000,000
IFB 1201612W	KE000009659	24-Oct-16	08-Oct-31	4,809	40,029.65	Fixed		12.0000			101.0295		25,000,000
IFB 1201712W	KE000003980	27-Feb-17	12-Feb-29	1,643	14,336.40	Fixed		12.5000			105.9412		100,000,000
IFB 1201712W	KE000007888	27-Nov-17	18-Nov-24	2,096	41,462.40	Fixed		12.5000	10.7000	109.5036	106.8816	300,000,000	
IFB 1201812W	KE000008093	29-Jan-18	10-Jan-33	5,071	41,250.34	Fixed		12.5000			103.9820		100,000,000
IFB 1201812W	KE000009169	19-Nov-18	26-Oct-28	7,185	40,999.25	Fixed		11.8500			103.9849		100,000,000
IFB 1201812W	KE000008356	11-Apr-17	08-Sep-20	411	150.00	Fixed		10.0000			100.0000		50,501
IFB 1201815W													