

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE											March 8, 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)	
<b>GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS ABOVE KES 50 MILLION</b>												March 8, 2019	
<b>TWO YEAR BONDS</b>													
FXD 120172Y	KE000007657	26-Sep-17	26-Sep-19	199	20,489.96	Fixed	11.6190				101.6195	100.8562	
FXD 120182Y	KE000006053	26-Jan-18	26-Jan-20	689	23,774.63	Fixed					101.7110		
FXD 120184Y	KE000009013	28-Apr-18	28-Apr-20	45	26,733.70	Fixed					100.8700		
FXD 120184Y	KE000009214	23-Jun-18	23-Jun-20	101	29,381.17	Fixed					101.8940		
FXD 120184Y	KE000009264	29-Jan-18	29-Jan-20	472	30,956.06	Fixed					100.2386		
FXD 120185Y	KE000003094	30-Nov-15	23-Nov-20	626	30,673.85	Fixed					106.8515		
FXD 120185Y	KE000004548	25-Apr-16	19-Apr-21	773	19,544.20	Fixed					107.1196		
FXD 120185Y	KE000005007	25-Jul-16	19-Jul-21	664	28,395.30	Fixed					107.2925		
FXD 120185Y	KE000005636	26-Sep-16	20-Sep-21	1,111	23,051.05	Fixed					106.5961		
FXD 120187Y	KE000007434	28-Aug-17	22-Aug-22	1,263	12,112.20	Fixed					104.4760		
FXD 120187Y	KE000007784	23-Oct-17	17-Oct-22	1,319	13,524.64	Fixed					102.5554		
FXD 120188Y	KE000008218	25-Mar-18	20-Mar-23	1,473	30,795.65	Fixed					103.9761	250,000.00	
FXD 120189Y	KE000009547	25-Feb-19	19-Feb-24	1,809	20,593.62	Fixed		11.0000	109.7137	104.1386	103.8263		
<b>TEN YEAR BONDS</b>													
FXD 1202010Y	KE000004369	27-Sep-09	15-Apr-19	38	27,039.26	Fixed					100.6513		
FXD 1202010Y	KE000005288	26-Apr-10	13-Apr-20	402	19,394.15	Fixed					98.5807		
FXD 1202010Y	KE000001998	1-Nov-10	18-Oct-20	591	18,849.00	Fixed					98.6290		
FXD 1202010Y	KE000002038	25-Jun-12	13-Jun-23	1,139	36,273.70	Fixed					104.5693		
FXD 1202010Y	KE000006037	4-Jul-13	19-Jun-23	1,064	39,548.20	Fixed					103.8105		
FXD 1202010Y	KE000008890	25-May-14	15-Jan-24	1,774	36,862.15	Fixed					100.8503		
FXD 1202010Y	KE000009039	29-Apr-16	17-Aug-26	2,719	18,308.45	Fixed					116.5915		
FXD 1202010Y	KE000007527	31-Jul-17	19-Jul-27	3,078	27,541.80	Fixed					104.6166		
FXD 1202010Y	KE000008767	27-Aug-18	14-Aug-28	1,447	40,006.86	Fixed					101.9600		
FXD 1202010Y	KE000009216	17-Dec-18	4-Dec-28	3,659	26,158.96	Fixed					104.3701		
FXD 1202010Y	KE000009663	24-Feb-19	12-Feb-29	3,629	32,808.00	Fixed		12.4969	100.6487	100.4703	100.6291	100,000.00	
FXD 1202010Y	KE000009653	25-Feb-19	12-Feb-29	3,629	32,808.00	Fixed		12.4389	102.3959	100.6288	100.4629	110,000.00	
FXD 1202010Y	KE000009653	25-Feb-19	12-Feb-29	3,629	32,808.00	Fixed		12.4380	101.1461	100.4702	100.6291	200,000.00	
<b>TWELVE YEAR BONDS</b>													
FXD120212Y	KE100001337	28-May-07	13-May-19	66	4,864.60	Fixed					102.1474		
<b>FIFTEEN YEAR BONDS</b>													
FXD1202013Y	KE100001345	26-Mar-07	7-Mar-22	1,095	3,654.60	Fixed					102.3860		
FXD2007015Y	KE000001392	25-Jun-07	6-Jun-24	1,186	33,646.84	Fixed					106.4769		
FXD3007015Y	KE100001380	26-Nov-07	7-Nov-22	1,340	32,958.10	Fixed					102.5000		
FXD12020915Y	KE100001428	31-Mar-08	13-Mar-23	1,496	33,963.50	Fixed					104.5438	200,000.00	
FXD12020915Y	KE000003436	26-Oct-08	7-Oct-24	1,436	48,361.45	Fixed		11.9000	110.6749	104.7993	105.4987	100,000.00	
FXD12020915Y	KE000003590	29-Mar-10	13-Mar-26	1,734	22,336.25	Fixed		11.2000	110.8110	106.0959	105.3987		
FXD12020915Y	KE000003619	25-Apr-11	8-Oct-21	1,047	40,447.10	Fixed					98.2290		
FXD12021215Y	KE000003675	24-Sep-12	6-Sep-27	3,104	27,093.60	Fixed					93.4189		
FXD12021315Y	KE000003790	25-Feb-13	7-Feb-28	3,258	42,138.48	Fixed					98.2703		
FXD12021315Y	KE000003896	29-Apr-13	10-Apr-28	3,321	24,001.225	Fixed		12.2125	103.3332	98.8167	98.8173	300,000.00	
FXD12021315Y	KE000003896	29-Apr-13	10-Apr-28	3,321	24,001.225	Fixed					98.3476		
FXD12021815Y	KE000008442	28-May-18	9-May-33	5,277	12,690.00	Fixed					102.6450		
FXD12021815Y	KE000008875	22-Oct-18	3-Oct-33	5,323	7,864.690	Fixed					101.5873	700,000.00	
FXD12021815Y	KE000009430	28-Jan-19	9-Jan-34	5,421	14,719.70	Fixed					101.0056	100,000.00	
<b>SEVENTY YEAR BOND</b>													
FXD12020820Y	KE100001483	30-Jun-08	5-Jun-28	3,377	38,145.10	Fixed					90.0000		
FXD12020820Y	KE100001493	30-Jun-08	5-Jun-28	3,377	37,700.10	Fixed					90.0000		
FXD12021120Y	KE200002176	30-May-11	5-May-31	4,441	10,960.10	Fixed					100.0000		
FXD12021220Y	KE000002391	26-Nov-14	1-Nov-24	4,945	44,361.65	Fixed					100.0000		
FXD12021820Y	KE000003623	26-Sep-13	1-Sep-38	6,397	12,781.20	Fixed					116.1397		
FXD12021820Y	KE000003826	26-Mar-18	1-Mar-38	6,933	23,063.95	Fixed					98.3469		
FXD12021820Y	KE000003865	30-Jul-18	5-Jul-38	7,099	15,620.75	Fixed					102.6343		
<b>TWENTY FIVE YEAR BOND</b>													
FXD1202025Y	KE000003699	28-Jun-10	28-May-35	5,925	20,192.50	Fixed					91.2611		
FXD12021825Y	KE000008549	25-Jun-18	25-May-43	8,844	5,171.81	Fixed					100.7542		
<b>THIRTY YEAR BOND</b>													
SDB 1201130Y	KE200002135	28-Feb-11	21-Jan-41	7,990	28,144.70	Fixed					91.4567		
<b>INFRASTRUCTURE BONDS</b>													
IFB 12020912Y	KE000003196	23-Feb-09	8-Feb-21	703	7,868.37	Fixed					12.5500		
IFB 22020912Y	KE000003094	7-Dec-09	22-Aug-21	991	10,111.06	Fixed					100.5106		
IFB 22020912Y	KE000003684	31-Aug-10	19-Sep-19	195	15,874.48	Fixed					96.0481		
IFB 12021122Y	KE200002242	3-Oct-11	18-Sep-23	1,655	24,682.20	Fixed					102.8499		
IFB 12021312Y	KE000003181	30-Sep-13	15-Sep-25	2,363	27,926.35	Fixed					102.8499		
IFB 12021312Y	KE000003181	30-Sep-13	15-Sep-25	2,363	27,926.35	Fixed					100.0000		
IFB 12021412Y	KE000001653	30-Mar-15	15-Mar-27	2,929	51,192.20	Fixed					100.1263		
IFB 12021812Y	KE000004180	14-Oct-18	3-Oct-24	2,467	13,113.10	Fixed		10.8144	104.8921	100.7520	100.1788	218,900.00	
IFB 12021912Y	KE000004653	30-Mar-15	15-Mar-27	2,929	25,685.36	Fixed					93.9812		
IFB 12021912Y	KE000004654	23-May-16	12-May-25	2,257	36,303.20	Fixed					106.1283		
IFB 12021912Y	KE000006959	24-Oct-18	4-Oct-31	4,095	40,029.66	Fixed					100.0296		
IFB 12021712Y	KE000006980	27-Feb-17	12-Feb-28	3,629	14,320.40	Fixed					106.6991		
IFB 12021712Y	KE000007988	27-Nov-17	18-Nov-24	4,462	41,462.40	Fixed					106.4485		
IFB 12021712Y	KE000007988	27-Nov-17	18-Nov-24	2,082	41,462.40	Fixed					102.8844		
IFB 12021912Y	KE000008003	29-Jan-18	19-Jan-30	6,057	15,000.34	Fixed					103.9800		
IFB 12021820Y	KE000009109	19-Nov-18	25-Oct-38	7,171	40,983.25	Fixed					100.6700		
IFB 12021820Y	KE000009109	19-Nov-18	25-Oct-38	7,171	40,983.25	Fixed					100.6035		
MAB120217Y	KE000008786	11-Apr-17	8-Apr-20	397	19,000.00	Fixed					100.0000		
MAB20217Y	KE000007710	11-Sep-17	7-Sep-20	499	247.00	Fixed					100.0000		
<b>BONDS SELL/BUY BACK TRANSACTIONS</b>													
<b>GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION</b>													
FXD12020912Y	KE000003436	26-Oct-09	7-Oct-24	2,093	4,920.45	Fixed		11.1579	110.8003	106.4952	106.4997	20,000.00	
FXD12021312Y	KE000003790	25-Feb-13	7-Feb-28	3,258	42,138.45	Fixed		12.1000	95.9714	95.4151	98.2703	32,000.00	
FXD12021312Y	KE000003790	25-Feb-13	7-Feb-28	3,258	42,138.45	Fixed		11.9000	99.4495	98.8942	98.2703	4,000.00	
FXD12021412Y	KE000003590	25-Apr-15	15-Jan-24	1,774	35,862.15	Fixed		11.2000	105.0404	103.5012	103.6003	15,000.00	
FXD12021620Y	KE000006043	26-Sep-16	1-Sep-36	6,387	12,781.20	Fixed		14.0000	12.7903	114.6983	108.3431	116,1907	24,000.00
FXD12021812Y	KE000008782	27-Feb-18	14-Aug-28	4,447	40,606.85	Fixed		12.6500	102.3022	101.9188	101.9600	1,500.00	
FXD12021812Y	KE000008442	28-May-18	9-May-33	5,277	12,693.00	Fixed		12.4252	104.9945	101.4487	100.6450	14,000.00	
FXD12021812Y	KE000009253	28-Jan-19	25-Jan-21	689	23,774.63	Fixed		10.0000	103.7743	103.8577	103.8577	5,000.00	
FXD12021812Y	KE000009253	28-Jan-19	25-Jan-21	689	23,774.63	Fixed		8.2800	104.1443	100.8562	100.8562	1,500.00	
FXD 12020910Y	KE000001998	1-Nov-10	18-Oct-20	591	18,849.00	Fixed		10.3295	101.8877	98.4848	98.6290	5,000.00	
FXD12021910Y	KE000009216	17-Dec-18	4-Dec-28	3,659	26,158.96	Fixed		11.8100	107.2997	102.6922	98.8173	10,000.00	
FXD 12021910Y	KE000009216	17-Dec-18	4-Dec-28	3,659	26,158.96	Fixed		12.5971	103.6579	100.6799	101.3781	8,000.00	
IFB 12021312Y	KE000008130	30-Sep-13	15-Sep-25	2,363									

Turnover in Bonds	
Today	Previous
2,675,200,000	2,451,548,500

Total Debt	
Today	Previous
41	37

**KEY BOND INVESTMENT CONSIDERATIONS**

There are a number of key variables to look at when investing in bonds: the bond's maturity, redemption features, credit quality, interest rate, price, yield and tax status. Together, these factors help determine the value of your bond investment and the degree to which it matches your financial objectives.

**Abbreviations:**  
**FR:** Floating Rate Treasury Bond    **MA:** 12 weeks 91 day rates Movable Average    **MTN:** Medium Term Note  
**FYF:** Fixed Rate Treasury Bond    **YTM:** yield to maturity    **YTC:** Yield to next coupon reset date    **CBK:** Central Bank of Kenya    **IFB:** Infrastructure Bond    **S:** Suspended

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