

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

Issue No	ISDN CODE	Issue Date	Maturity Date	Days to Maturity	Outstanding Value in millions	Coupon Rate	Coupon (%)	Traded Yield (%)	Dirty Price (%)	Clean Price (%)	Previous Price (%)	May 16, 2019 Total Value Traded (Ksh)
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS ABOVE KES 50 MILLION												
TWO YEAR BONDS												
FXD 10/12/17Y	KE500001267	25-Aug-17	23-Sep-19	130	20,449.05	Fixed		11.81%				
FXD 10/12/17Y	KE500001262	28-Jan-19	25-Jan-21	620	23,774.63	Fixed		10.75%	9.8000	104.5296	101.3516	101.4386
FIVE YEAR BONDS												
FXD 2/20/14 5Y	KE500002524	23-Jun-14	17-Jan-19	32	29,381.17	Fixed		11.9340				101.0326
FXD 10/19/15Y	KE500002542	29-Jun-15	20-Jun-20	492	30,559.05	Fixed		13.1930				107.2486
FXD 10/19/15Y	KE500002594	30-Nov-15	23-Mar-20	557	30,873.85	Fixed		13.0000				105.8515
FXD 10/19/15Y	KE500002548	25-Apr-18	19-Apr-21	704	14,349.20	Fixed		10.3440				107.1316
FXD 2/20/15Y	KE500002537	25-Jul-16	19-Jul-21	705	24,346.30	Fixed		14.8950				107.4712
FXD 2/20/15Y	KE500002626	26-Feb-18	20-Mar-21	233	23,051.35	Fixed		12.5850				105.0261
FXD 10/17/15Y	KE500002544	28-Aug-17	22-Aug-22	1,194	12,112.20	Fixed		10.4550				104.5520
FXD 2/20/17Y	KE500002784	23-Oct-17	17-Oct-22	1,559	13,584.84	Fixed		12.5170				103.6554
FXD 10/19/15Y	KE500002524	26-Mar-18	20-Mar-21	428	30,785.55	Fixed		12.2200	10.6500	108.6315	105.0245	105.0245
FXD 2/20/15Y	KE500002647	26-Feb-19	17-Feb-24	1,361	20,342.12	Fixed		11.3500				104.0000
FXD 2/20/15Y	KE500002108	13-Mar-19	6-May-24	1,817	19,316.16	Fixed		10.8720				100.6627
TEN YEAR BONDS												
FXD 10/20/12Y	KE500002328	20-Apr-10	13-Apr-20	333	19,284.15	Fixed		8.7500				98.5627
FXD 10/20/12Y	KE500001981	1-Feb-11	18-Oct-20	322	18,849.92	Fixed		9.3000				96.9288
FXD 10/20/12Y	KE500002958	25-Jun-12	13-Jun-22	1,124	35,272.10	Fixed		12.7050				105.3988
FXD 10/20/12Y	KE500002607	1-Jul-13	19-Jun-23	1,495	39,249.20	Fixed		12.3710				104.5489
FXD 10/20/12Y	KE500002959	24-May-11	15-Jan-24	1,705	17,125.15	Fixed		12.1500				105.4157
FXD 10/20/12Y	KE500002628	29-Aug-16	17-Aug-26	2,050	18,305.45	Fixed		10.0300				117.9472
FXD 10/20/12Y	KE500002727	31-Jul-17	19-Jul-27	3,078	27,541.90	Fixed		12.8950				106.6650
FXD 10/20/12Y	KE500002870	27-Apr-18	18-Apr-28	3,479	40,888.80	Fixed		12.8000				103.8000
FXD 10/20/12Y	KE500002926	17-Dec-18	4-Dec-28	3,490	26,159.98	Fixed		12.5500				103.3671
FXD 2/20/19Y	KE500002928	17-Dec-18	4-Dec-28	3,490	26,159.98	Fixed		12.5200				102.6654
FXD 2/20/19Y	KE500002926	17-Dec-18	4-Dec-28	3,490	26,159.98	Fixed		12.5200				102.2106
FXD 10/20/12Y	KE500002963	26-Feb-19	17-Feb-29	3,060	32,888.02	Fixed		12.4300				102.4300
FXD 2/20/19Y	KE500002967	15-Apr-19	2-Apr-29	3,069	51,326.72	Fixed		12.3000	12.1100	102.1021	101.0546	100.9172
TWELVE YEAR BONDS												
FXD 10/20/12Y	KE500001337	28-May-07	13-May-19	3	4,864.60	Fixed		13.0000				102.1474
FIFTEEN YEAR BONDS												
FXD 10/20/11Y	KE500001349	26-Mar-07	7-Mar-22	1,026	3,054.60	Fixed		14.0000				102.3000
FXD 10/20/11Y	KE500001352	25-Jun-07	5-Jun-22	1,117	33,646.84	Fixed		13.5000				107.6441
FXD 10/20/11Y	KE500001353	26-Mar-07	8-Jun-22	1,271	32,289.52	Fixed		13.5000				105.9011
FXD 10/20/11Y	KE500001348	31-Mar-08	13-Mar-29	1,307	33,593.50	Fixed		13.5000				106.4331
FXD 10/20/11Y	KE500001346	26-Oct-08	7-Oct-24	1,175	9,430.45	Fixed		12.0000	10.8000	107.5200	106.5004	106.2643
FXD 10/20/11Y	KE500001359	24-Mar-09	23-Mar-25	1,281	12,826.25	Fixed		12.0000				106.2643
FXD 10/20/11Y	KE500001358	26-Apr-11	8-Dec-20	2,380	15,913.10	Fixed		8.0000				89.8310
FXD 10/20/11Y	KE500001367	24-Sep-12	6-Sep-27	3,029	27,003.92	Fixed		11.0000				93.4199
FXD 10/20/11Y	KE500001370	25-Oct-13	7-Feb-28	3,165	42,138.45	Fixed		12.0000				100.7000
FXD 10/20/11Y	KE500001368	29-Jun-14	19-Apr-28	3,252	24,001.205	Fixed		12.0000				100.5490
FXD 10/20/11Y	KE500001362	28-Mar-18	1-Mar-33	5,277	12,833.500	Fixed		12.8500				102.6250
FXD 10/20/11Y	KE500001361	27-Oct-18	3-Oct-33	5,254	7,854.000	Fixed		12.7500				102.5203
FXD 10/20/11Y	KE500002430	28-Jun-19	9-Jun-34	5,302	44,719.700	Fixed		12.6500	12.0500	105.1339	101.3192	102.4520
FXD 10/20/11Y	KE500001194	13-Mar-19	6-May-34	5,469	39,210.150	Fixed		12.7400	12.0000	100.8900	100.8900	100.2664
TWENTY YEAR BOND												
FXD 10/20/02Y	KE500001483	30-Jun-08	5-Jun-20	3,308	38,145.10	Fixed		13.7500	11.9000	115.3289	119.0527	110.4899
FXD 10/21/10Y	KE500002176	30-Mar-11	15-Mar-31	4,372	9,365.80	Fixed		10.0000				97.1604
FXD 10/21/10Y	KE500002389	29-Sep-12	1-Sep-22	4,919	44,501.05	Fixed		12.0000				100.7000
FXD 10/21/10Y	KE500002391	26-Sep-12	1-Sep-26	4,918	12,791.00	Fixed		14.0000				100.7000
FXD 10/21/10Y	KE500002320	26-Mar-18	1-Mar-38	6,164	23,003.95	Fixed		13.2000				103.4117
FXD 10/21/10Y	KE500002675	30-Jul-18	5-Jul-38	6,089	15,620.75	Fixed		13.2000				102.0666
FXD 10/21/10Y	KE500002994	15-Apr-19	21-Mar-39	7,249	9,022.19	Fixed		12.8750				99.7119
TWENTY FIVE YEAR BOND												
FXD 10/21/02Y	KE500001389	28-Jun-08	28-May-35	5,158	20,192.50	Fixed		11.2500				91.2611
FXD 10/21/02Y	KE500001854	29-Feb-11	29-May-43	8,775	5,175.81	Fixed		13.4000				103.2199
THIRTY YEAR BOND												
SDI 10/21/01Y	KE500002135	26-Feb-11	21-Jan-41	7,921	16,211.00	Fixed		12.0000				93.1514
INFRASTRUCTURE BONDS												
IFB 10/20/01Y	KE500001096	23-Feb-09	1-Feb-24	634	7,899.37	Fixed		13.2000				106.5922
IFB 2/20/11Y	KE500001076	7-Dec-10	27-Dec-21	911	10,224.00	Fixed		12.0000				100.0000
IFB 2/20/10Y	KE500001054	31-Aug-10	15-Sep-19	126	15,874.48	Fixed		6.0000				96.9801
IFB 10/21/11Y	KE500001242	3-Oct-11	18-Sep-23	1,168	24,620.20	Fixed		12.0000				102.8420
IFB 10/21/12Y	KE500001879	30-Sep-13	15-Sep-26	2,314	27,820.35	Fixed		11.0000				104.0472
IFB 10/21/12Y	KE500001663	30-Mar-14	15-Mar-27	2,489	51,192.20	Fixed		11.0000				103.9496
IFB 10/21/10Y	KE500001410	14-Oct-10	2-Oct-24	2,027	25,119.55	Fixed		11.0000				101.7864
IFB 10/21/10Y	KE500001653	30-Mar-10	15-Mar-27	2,600	26,059.35	Fixed		11.0000				101.2637
IFB 10/21/10Y	KE500001652	21-Mar-10	15-Mar-27	2,188	36,303.30	Fixed		11.0000				106.1203
IFB 10/21/10Y	KE500002669	24-Oct-11	6-Oct-31	4,528	40,029.65	Fixed		12.0000				103.9291
IFB 10/21/12Y	KE500002686	27-Feb-17	12-Feb-29	3,540	14,330.46	Fixed		12.5000				106.8991
IFB 10/21/12Y	KE500002781	27-Mar-17	18-Mar-28	2,188	41,662.65	Fixed		12.0000				106.9811
IFB 10/21/10Y	KE500001653	28-Jan-18	19-Jan-33	4,988	41,250.34	Fixed		12.0000	11.7000	108.2086	104.8958	105.5611
IFB 10/21/10Y	KE500001918	19-Nov-18	25-Oct-38	7,192	40,309.25	Fixed		12.5000				107.4802
IFB 10/21/02Y	KE500001796	25-Mar-19	22-Feb-44	9,088	16,180.26	Fixed		11.9500				96.4030
IFB 10/21/02Y	KE500001796	25-Mar-19	22-Feb-44	9,088	16,180.26	Fixed		11.9500				96.4030
IFB 10/21/02Y	KE500001796	25-Mar-19	22-Feb-44	9,088	16,180.26	Fixed		11.9500	10.0000	101.0200	100.0000	96.4030
IFB 10/21/02Y	KE500001796	25-Mar-19	22-Feb-44	9,088	16,180.26	Fixed		11.9500	10.0000	101.7000	100.0000	100.0000
BONDS SELL/BUY BACK TRANSACTIONS												
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION												
FXD 10/20/08Y	KE500001428	31-Mar-08	13-Mar-20	1,387	33,640.50	Fixed		9.8000	11.1240	109.0979	106.4332	800.000
FXD 10/20/10Y	KE500001099	29-Sep-10	29-Sep-20	2,120	32,328.40	Fixed		10.2000	10.7530	109.3515	105.9543	2,000.000
FXD 10/20/10Y	KE500001102	26-Jun-12	13-Jun-22	1,124	35,272.10	Fixed		12.7050	9.8000	113.8877	109.0521	1,000.000
FXD 10/20/10Y	KE500001637	1-Jul-13	19-Jun-23	1,480	39,249.20	Fixed		12.3710	9.8400	113.5009	109.0906	5,000.000
FXD 10/20/10Y	KE500001629	22-Oct-18	3-Oct-33	5,254	7,854.000	Fixed		12.7500	12.2850	103.0923	103.0923	30,000.000
FXD 2/20/19Y	KE500002627	15-Mar-19	2-Mar-29	3,600	51,508.72	Fixed		11.5000	12.5900	105.6842	104.6367	2,800.000
IFB 10/21/12Y	KE500001653	30-Mar-15	15-Mar-27	2,600	51,192.20	Fixed		11.0000	9.7100	106.1997	109.4404	101.9495
IFB 10/21/12Y	KE500001653	30-Mar-15	15-Mar-27	2,600	26,059.35	Fixed		11.0000	9.9600	105.3184	104.2430	101.2637
IFB 10/21/12Y	KE500001648	27-Feb-17	12-Feb-29	3,540	14,330.46	Fixed		12.5000	11.6000	109.5469	106.9891	100.0000
IFB 10/21/10Y	KE500001653	26-Mar-18										