

 BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE October 16, 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 (KSh)
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS ABOVE KES 50 MILLION												October 16, 2019
TWO YEAR BONDS												
FIVE YEAR BONDS												
KFD 120101SV	KE00000932X	28-Jan-19	28-Jan-21	487	23,774.63	Fixed	10.7010				101.1773	
KFD 120101SV	(Re-opened)	KE00000925X	28-Jun-15	22-Jun-20	299	30,856.05	Fixed	13.1989			103.8338	
KFD 120101SV	KE00000920X	30-Nov-15	23-Nov-20	494	30,873.85	Fixed	13.9200				105.8605	
KFD 120101SV	KE00000944X	25-Aug-16	19-Aug-21	551	19,544.30	Fixed	13.3480				106.4541	
KFD 120101SV	KE00000910Z	25-Jul-16	19-Jul-21	492	24,395.30	Fixed	14.0989				107.4712	
KFD 120101SV	KE00000924X	25-Sep-16	20-Sep-21	511	23,051.26	Fixed	13.1139				105.2513	
KFD 120101SV	KE00000972X	26-Aug-17	22-Aug-22	591	17,112.20	Fixed	12.4690				107.6038	
KFD 120101SV	KE00000977X	23-Oct-17	17-Oct-22	597	13,804.64	Fixed	12.5170				105.8100	
KFD 120101SV	KE00000981X	26-May-18	20-May-23	575	20,756.15	Fixed	12.2999				106.9511	
KFD 120101SV	KE00000994Z	26-Feb-19	19-Feb-24	587	20,693.62	Fixed	11.3049				105.1273	
KFD 120101SV	KE000009106	13-May-19	8-May-24	584	39,210.15	Fixed	10.8720				103.7853	
TEN YEAR BONDS												
KFD 120101SV	(Re-opened)	KE400000329	26-Apr-10	13-Apr-20	180	19,384.15	Fixed	8.7500			99.5118	
KFD 120101SV	(Re-opened)	KE100000198	1-Nov-10	19-Oct-20	389	18,849.80	Fixed	9.3070			99.4712	
KFD 120101SV	(Re-opened)	KE200000358	26-Jun-12	13-Jun-22	971	35,273.70	Fixed	12.7500			105.3669	
KFD 120101SV	(Re-opened)	KE20000060Z	1-Jul-13	19-Jun-23	1,342	39,248.20	Fixed	12.3710			109.8705	
KFD 120101SV	(Re-opened)	KE300000080	25-May-15	15-May-24	1,452	35,852.15	Fixed	12.1800			109.4960	
KFD 120101SV	(Re-opened)	KE300000929	29-Aug-16	17-Aug-26	2,497	19,506.45	Fixed	13.0300			121.1105	
KFD 120101SV	(Re-opened)	KE50000073Z	31-Jul-17	19-Jul-27	3,078	27,841.80	Fixed	12.9689			109.3700	
KFD 120101SV	(Re-opened)	KE50000076Z	27-Aug-18	16-Aug-28	3,426	40,606.86	Fixed	12.6800			106.3543	
KFD 120101SV	(Re-opened)	KE50000081X	17-Dec-18	8-Dec-28	3,337	26,158.96	Fixed	12.6000			105.7345	
KFD 120101SV	(Re-opened)	KE500000963	25-Feb-19	12-Feb-29	3,407	32,808.00	Fixed	12.4380			104.8738	
KFD 120101SV	(Re-opened)	KE500000987	15-Jun-19	2-Apr-29	3,456	51,129.72	Fixed	12.3000			103.9030	
KFD 120101SV	(Re-opened)	KE5000004875	19-Aug-19	8-Aug-29	3,582	45,014.80	Fixed	11.5170	11.8000	101.3204	99.4853	300,000,000
FIFTEEN YEAR BONDS												
KFD120201SV	KE1000001345	26-Mar-07	7-Mar-22	873	3,854.60	Fixed	14.5000				102.3600	
KFD120201SV	KE1000001350	25-Jun-07	6-Jun-22	964	33,646.84	Fixed	13.5000				109.7235	
KFD120201SV	(Re-opened)	KE1000001360	26-Nov-07	7-Nov-22	1,118	32,858.10	Fixed	12.5000			107.2421	
KFD120201SV	(Re-opened)	KE1000001428	31-Mar-09	13-Mar-24	1,444	33,863.20	Fixed	12.5000			107.8622	
KFD120201SV	(Re-opened)	KE4000003436	26-Oct-09	7-Oct-24	1,818	9,450.45	Fixed	12.5000			108.8000	
KFD120201SV	(Re-opened)	KE4000003550	26-Mar-10	19-Mar-25	1,927	22,336.25	Fixed	12.5000			109.6013	
KFD120201SV	(Re-opened)	KE4000001588	25-Apr-11	8-Dec-26	2,245	13,513.16	Fixed	12.0000			92.9012	
KFD120201SV	(Re-opened)	KE4000003875	26-Sep-12	6-Sep-27	2,882	49,504.95	Fixed	11.0000			99.7190	
KFD120201SV	(Re-opened)	KE4000003786	25-Feb-13	7-Feb-28	3,636	42,138.45	Fixed	11.5000			100.4456	
KFD120201SV	(Re-opened)	KE4000003808	28-Apr-13	16-Apr-28	3,099	24,061.245	Fixed	12.0000			104.0374	
KFD120201SV	(Re-opened)	KE4000003831	26-Mar-14	9-Mar-29	5,077	30,581.478	Fixed	12.8500			106.8502	
KFD120201SV	(Re-opened)	KE5000003879	22-Oct-16	3-Oct-31	5,101	7,854.000	Fixed	12.7500			104.2480	
KFD120201SV	(Re-opened)	KE5000003430	28-Jan-19	3-Jun-24	5,159	14,719.750	Fixed	12.8570			102.8488	
KFD120201SV	(Re-opened)	KE5000001104	13-May-19	24-Apr-24	5,304	19,316.18	Fixed	12.7480	12.8220	106.8181	101.3607	200,000,000
KFD120201SV	(Re-opened)	KE5000001104	13-May-19	24-Apr-24	5,304	19,316.18	Fixed	12.7480	11.8000	101.3204	100.8809	300,000,000
KFD120201SV	(Re-opened)	KE5000001328	29-Jul-19	10-Jul-24	5,381	50,578.30	Fixed	12.3490			102.2885	
TWENTY YEAR BONDS												
KFD120101SV	(Re-opened)	KE1000001493	30-Jun-06	5-Jun-28	3,155	38,145.10	Fixed	11.7500			113.2817	
KFD120101SV	(Re-opened)	KE1000001718	30-May-11	5-May-31	4,219	9,395.80	Fixed	13.0000			87.8758	
KFD120101SV	(Re-opened)	KE4000003849	26-Nov-12	1-Nov-32	4,708	44,581.65	Fixed	12.0000			99.9961	
KFD120101SV	(Re-opened)	KE5000003854	26-Sep-16	1-Sep-36	8,156	12,751.26	Fixed	13.0000			109.8844	
KFD120101SV	(Re-opened)	KE5000003925	26-Mar-18	1-Mar-38	8,111	23,463.86	Fixed	13.5000			103.4506	
KFD120101SV	(Re-opened)	KE5000003855	30-Jul-18	5-Jul-38	8,837	15,801.21	Fixed	13.2500			106.3216	
KFD120101SV	(Re-opened)	KE5000003984	15-Apr-19	21-Mar-39	7,098	23,894.73	Fixed	12.8770	12.8000	102.0392	101.9845	150,000,000
THIRTY YEAR BONDS												
KFD120101SV	(Re-opened)	KE4000003088	28-Jun-10	28-May-38	5,703	20,192.60	Fixed	11.2500			91.2611	
KFD120101SV	(Re-opened)	KE5000003855	25-Jun-18	25-May-43	8,892	5,171.81	Fixed	13.4500			103.2796	
INFRASTRUCTURE BONDS												
ISB 120112SV	KE2000002136	28-Feb-11	21-Jan-41	7,768	28,144.70	Fixed	12.0000				94.1774	
INFRASTRUCTURE BONDS												
IFB 12020812V	KE4000003196	23-Feb-09	8-Feb-21	481	7,868.37	Fixed	12.5000				104.1666	
IFB 12020812V	KE4000003204	7-Dec-09	22-Nov-21	798	10,111.06	Fixed	12.0000				101.6126	
IFB 12011212V	KE2000002249	3-Oct-11	18-Sep-23	1,433	10,281.10	Fixed	10.8000	10.8000	106.4787	104.7209	143,850,000	
IFB 12011212V	KE2000002242	3-Oct-11	18-Sep-23	1,433	10,283.10	Fixed	12.0000	10.2889	106.2669	104.8901	200,000,000	
IFB 12011212V	KE2000003130	30-Sep-13	15-Sep-26	2,161	27,825.35	Fixed	11.0000				104.2501	
IFB 12011212V	KE4000001108	21-Oct-14	10-Oct-26	2,453	36,480.20	Fixed	11.0000				103.9994	
IFB 12011212V	KE5000004100	14-Dec-15	2-Dec-24	1,874	25,119.55	Fixed	11.0000				101.4592	
IFB 12011212V	KE4000001853	30-Mar-15	15-Mar-27	2,707	51,192.20	Fixed	11.0000				101.6466	
IFB 12011212V	KE5000004564	23-May-16	12-May-29	2,695	36,503.30	Fixed	12.5000				108.6664	
IFB 12011212V	KE5000003859	24-Oct-16	6-Oct-31	4,373	49,028.65	Fixed	12.0000				106.2522	
IFB 12011212V	KE5000003980	27-Feb-17	12-Feb-29	3,407	16,330.40	Fixed	12.5000				113.6254	
IFB 12011212V	KE5000007989	27-Nov-17	18-Nov-24	1,860	41,482.40	Fixed	12.5000	10.0000	113.0298	108.1536	266,000,000	
IFB 12011212V	KE5000007988	27-Nov-17	18-Nov-24	1,860	41,482.40	Fixed	12.5000	10.0000	111.3231	106.4467	109.9818	145,850,000
IFB 12011212V	KE5000008031	29-Jan-18	19-Jan-31	4,915	41,250.34	Fixed	12.5000				106.3056	
IFB 12011212V	KE5000008019	19-Nov-18	25-Oct-38	6,949	49,393.25	Fixed	11.9500	11.2000	109.7509	104.8893	104.7242	300,000,000
IFB 12011212V	KE5000008290	26-Mar-19	22-Feb-44	8,895	15,303.06	Fixed	12.2000				104.8945	
IFB 12011212V	KE5000008786	11-Jun-19	8-Apr-29	175	150.00	Fixed	10.0000	10.0000	109.2300	100.0000	100.0000	56.199
IFB 12011212V	KE5000007210	11-Sep-17	7-Sep-29	327	444.00	Fixed	10.0000	10.0000	100.9900	100.0000	100.0000	250.550
BONDS SELL/BUY BACK TRANSACTIONS												
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION												
KFD 120101SV	KE4000003038	29-May-10	19-May-21	1,072	22,336.25	Fixed	10.2500	11.3000	95.6500	95.8112	100.6073	4,000,000
KFD 120101SV	KE4000003875	26-Sep-12	6-Sep-27	2,882	49,504.95	Fixed	11.0000	10.4800	103.8500	103.8484	99.1790	5,800,000
KFD 120101SV	KE4000003875	26-Sep-12	6-Sep-27	2,882	49,504.95	Fixed	11.0000	10.4554	103.8200	103.8190	99.1790	5,800,000
KFD 120101SV	KE5000003925	26-Mar-18	1-Mar-38	8,111	23,463.86	Fixed	10.7010	9.8000	103.9509	103.9384	101.1773	4,800,000
KFD 120101SV	KE5000003984	15-Jun-19	21-Mar-39	7,098	23,894.73	Fixed	12.8770	12.0870	107.4278	107.4026	101.4278	20,000,000
KFD 120101SV	KE5000004875	19-Aug-19	8-Aug-29	3,582	45,014.80	Fixed	11.5170	11.8000	104.9613	104.9362	102.7295	14,500,000
KFD 120101SV	KE5000004100	14-Dec-15	2-Dec-24	1,874	25,119.55	Fixed	11.0000	10.8000	104.3498	104.3498	101.4592	5,500,000
KFD 120101SV	KE5000001603	30-Mar-15	15-Mar-27	2,707	51,192.20	Fixed	11.0000	10.8000	101.1701	101.1691	101.6466	5,500,000
KFD 120101SV	KE4000001603	30-Mar-15	15-Mar-27	2,707	51,192.20	Fixed	11.0000	9.6500	106.6507	106.6506	101.6466	10,000,000
KFD 120101SV	KE5000007988	27-Nov-17	18-Nov-24	1,860	41,482.40	Fixed	12.5000	9.1390	118.0528	111.1764	109.9818	17,000,000