

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE												September 24, 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)	
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS ABOVE KES 50 MILLION												September 24, 2019	
TWO YEAR BONDS													
FKD 12010107Y	KE0000009323	28-Jan-19	28-Jan-21	489	23,774.63	Fixed		10.7010			101.1773		
FIVE YEAR BONDS													
FKD 12010101Y	KE0000002549	28-Jun-15	22-Jun-20	272	30,956.05	Fixed		13.1989			103.8338		
FKD 12010101Y	KE0000002094	30-Nov-15	23-Nov-20	426	30,873.85	Fixed		13.9200			105.8605		
FKD 12010101Y	KE0000004548	25-Apr-16	19-Apr-21	573	19,544.26	Fixed		14.3480			107.1136		
FKD 12010101Y	KE0000005107	25-Jul-16	19-Jul-21	684	24,395.30	Fixed		14.0989			107.4712		
FKD 12010101Y	KE0000004836	26-Sep-16	20-Sep-21	1,111	23,051.88	Fixed		14.1139			105.8192		
FKD 12010101Y	KE0000004724	26-Aug-17	20-Aug-22	1,083	17,112.20	Fixed		12.4690			107.6038		
FKD 12010101Y	KE0000007764	23-Oct-17	17-Oct-22	1,119	13,804.64	Fixed		12.5170			103.9554		
FKD 12010101Y	KE0000008216	26-May-18	20-May-23	1,273	20,756.55	Fixed		12.2999			106.8611		
FKD 12010101Y	KE0000009547	26-Feb-19	19-Feb-24	1,809	20,893.62	Fixed		11.3049			105.1273		
FKD 12010101Y	KE0000001096	13-May-19	6-May-24	1,686	39,210.15	Fixed		10.8720			103.7853		
TEN YEAR BONDS													
FKD 120101010Y	KE4000003329	28-Apr-10	13-Apr-20	292	19,384.15	Fixed		8.7500			99.5118		
FKD 120101010Y	KE1000001988	1-Nov-10	18-Oct-20	381	18,849.80	Fixed		9.3070			99.6906		
FKD 120101010Y	KE2000003358	26-Jun-12	13-Jun-22	993	35,273.20	Fixed		12.7099			105.3669		
FKD 120101010Y	KE2000006037	1-Jul-13	19-Jun-23	1,384	39,248.20	Fixed		12.3719			109.8705		
FKD 120101010Y	KE2000008890	20-May-15	15-May-24	1,574	35,852.15	Fixed		12.1800			109.4950		
FKD 120101010Y	KE2000009329	29-Aug-16	17-Aug-26	2,819	19,506.45	Fixed		13.0300			121.1105		
FKD 120101010Y	KE5000007327	31-Jul-17	19-Jul-27	3,078	27,841.80	Fixed		12.9689			109.3700		
FKD 120101010Y	KE5000008192	27-Aug-18	14-Aug-28	3,447	40,606.85	Fixed		12.6888			107.2444		
FKD 120101010Y	KE5000009215	17-Oct-18	6-Oct-28	3,369	26,158.95	Fixed		13.5000			102.2166		
FKD 120101010Y	KE5000009853	25-Feb-19	12-Feb-29	3,429	32,808.00	Fixed		12.4380			104.4925		
FKD 120101010Y	KE5000009877	15-Mar-19	5-Mar-29	3,478	51,129.12	Fixed		13.3019			103.5847		
FKD 120101010Y	KE5000004876	19-Aug-19	6-Aug-29	3,604	45,014.80	Fixed		11.5170	11.2052	102.9514	101.8124	100.5419	100,000,000
FKD 120101010Y	KE5000004876	19-Aug-19	6-Aug-29	3,604	45,014.80	Fixed		11.5170	11.4000	101.7978	100.6598	100.5419	300,000,000
FKD 120101010Y	KE5000004876	19-Aug-19	6-Aug-29	3,604	45,014.80	Fixed		11.5170	11.6200	100.5107	99.7177	100.5419	200,000,000
FKD 120101010Y	KE5000004876	19-Aug-19	6-Aug-29	3,604	45,014.80	Fixed		11.5170	11.8100	101.1544	100.0164	100.5419	400,000,000
FIFTEEN YEAR BONDS													
FKD120001015Y	KE1000001345	26-Mar-07	7-Mar-22	895	3,654.60	Fixed		14.5000			102.3850		
FKD120001015Y	KE1000001350	26-Jun-07	6-Jun-22	986	33,446.84	Fixed		13.5000			109.7235		
FKD120001015Y	KE1000001360	26-Nov-07	7-Nov-22	1,140	32,686.10	Fixed		12.2000			107.2442		
FKD120001015Y	KE1000001428	31-Mar-08	13-Mar-23	1,896	33,863.00	Fixed		13.5000			108.1105		
FKD120001015Y	KE4000000348	26-Oct-09	7-Oct-24	1,849	9,420.45	Fixed		12.5000	10.2131	114.4000	108.8428	109.8815	70,000,000
FKD120001015Y	KE4000000348	26-Oct-09	7-Oct-24	1,849	22,382.25	Fixed		12.5000			109.8073		
FKD120001015Y	KE2000001058	26-Apr-11	6-Sep-24	2,287	13,813.10	Fixed		13.0000			92.8912		
FKD120001015Y	KE4000000875	24-Sep-12	6-Sep-27	2,204	48,206.26	Fixed		11.0000			100.2465		
FKD120001015Y	KE4000000786	25-Feb-13	7-Feb-28	3,058	42,138.45	Fixed		12.2500			100.4585		
FKD120001015Y	KE4000003008	29-Apr-13	10-Apr-28	3,121	24,001.225	Fixed		12.0000	11.4500	108.0431	102.9332	104.3200	100,000,000
FKD120001015Y	KE4000003432	29-May-16	9-May-23	5,277	30,291.470	Fixed		12.6500			104.2728		
FKD120001015Y	KE4000008879	24-Oct-18	3-Oct-23	5,124	7,854,000	Fixed		12.7500			104.2480		
FKD120001015Y	KE5000009430	28-Jan-19	9-Jan-24	5,421	14,719.756	Fixed		12.8575			105.0724		
FKD120001015Y	KE4000001104	13-May-19	24-Apr-24	5,308	19,116.16	Fixed		12.7200			102.1006		
FKD120001015Y	KE4000001328	29-Jul-19	10-Jul-24	5,403	50,878.30	Fixed		12.3450			102.7929		
TWENTY YEAR BONDS													
FKD120001020Y	KE1000001493	30-Jun-08	5-Jun-28	3,177	38,145.10	Fixed		13.7500	11.4049	116.4448	112.7061	113.8756	600,000,000
FKD120001020Y	KE2000002176	30-May-11	6-May-21	4,241	9,365.80	Fixed		12.0000			85.1204		
FKD120001020Y	KE2000003965	26-Nov-12	1-Nov-28	4,287	44,481.45	Fixed		12.0000			99.0617		
FKD120001020Y	KE2000005843	26-Sep-16	1-Sep-26	6,187	12,781.20	Fixed		14.0000			112.7816		
FKD120001020Y	KE2000006323	26-Mar-18	1-Mar-28	6,133	23,953.85	Fixed		13.2000			105.2565		
FKD120001020Y	KE5000000855	30-Jul-18	6-Jul-28	6,889	15,820.75	Fixed		13.2000			106.3216		
FKD120001020Y	KE5000000994	19-Apr-19	21-Mar-29	7,118	23,694.73	Fixed		12.8750			101.3250		
TWENTY FIVE YEAR BONDS													
FKD120101025Y	KE4000000308	28-Jun-10	28-May-35	5,725	20,192.50	Fixed		11.2500			91.2611		
FKD120101025Y	KE5000000844	25-Jun-19	25-May-43	8,844	5,171.81	Fixed		13.4500			103.2196		
THIRTY YEAR BONDS													
IKB 120101030Y	KE2000002135	28-Feb-11	21-Jan-41	7,790	28,144.70	Fixed		12.0000			84.1774		
INFRASTRUCTURE BONDS													
IFB 12000912Y	KE4000003196	23-Feb-09	8-Feb-21	593	7,868.37	Fixed		12.5000			104.1666		
IFB 22000912Y	KE4000003004	7-Dec-09	22-Nov-21	790	10,111.05	Fixed		12.0000			101.5126		
IFB 120101012Y	KE2000002424	2-Oct-11	18-Sep-21	1,405	10,883.10	Fixed		12.0000			103.2091		
IFB 120101012Y	KE2000003139	3-Sep-13	15-Sep-23	2,183	27,825.35	Fixed		11.0000			104.2501		
IFB 120101012Y	KE4000001653	30-Mar-15	15-Mar-27	2,729	51,192.20	Fixed		11.0000			103.9994		
IFB 120101012Y	KE5000000400	10-Dec-15	2-Sep-24	1,896	25,119.55	Fixed		11.0000			104.0671		
IFB 120101012Y	KE5000001653	20-May-16	18-Mar-27	2,129	24,666.35	Fixed		11.0000			103.4596		
IFB 120101012Y	KE5000004654	20-May-16	12-May-25	2,057	36,303.20	Fixed		12.5000			108.2164		
IFB 120101012Y	KE5000005659	24-Oct-16	6-Oct-21	4,395	40,028.65	Fixed		12.0000			106.2523		
IFB 120101012Y	KE5000005960	27-Feb-17	12-Feb-28	3,429	14,230.45	Fixed		12.5000			111.6234		
IFB 120101012Y	KE5000007389	27-Nov-17	18-Nov-24	1,882	41,462.40	Fixed		12.5000			109.1694		
IFB 120101012Y	KE5000008925	29-Jan-18	15-Jan-25	4,887	41,450.34	Fixed		12.5000			109.4143		
IFB 120101012Y	KE5000009108	18-Nov-18	25-Oct-28	6,871	49,393.24	Fixed		11.9500			105.8900		
IFB 120101012Y	KE5000009790	20-May-19	22-Feb-44	8,917	15,303.08	Fixed		12.2000	11.7000	103.7638	103.7287	101.6583	100,000,000
IMB120119Y	KE4000000786	11-Mar-21	8-Apr-26	197	18.00	Fixed		10.0000	10.0000	104.5800	100.0000	100.0000	100,000,000
IMB201919Y	KE5000007210	11-Sep-17	7-Sep-23	349	444.00	Fixed		10.0000	10.0000	100.3900	100.0000	100.0000	1,200,738
BONDS SELL/BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION													
FKD 12010107Y	KE0000009323	28-Jan-19	28-Jan-21	489	23,774.63	Fixed		10.7010	9.7466	102.8248	101.1479	101.1773	30,000,000
FKD 12010107Y	KE0000004876	19-Aug-19	6-Aug-29	3,604	45,014.80	Fixed		11.5170	10.8850	105.2108	103.8718	100.5419	3,000,000
FKD 12010107Y	KE5000004876	19-Aug-19	6-Aug-29	3,604	45,014.80	Fixed		11.5170	10.8800	105.0415	103.8025	100.5419	4,500,000
FKD 12010107Y	KE4000004876	19-Aug-19	6-Aug-29	3,604	45,014.80	Fixed		11.5170	11.0000	103.8822	102.4932	100.5419	2,800,000
FKD12000910Y	KE4000000348	26-Oct-09	7-Oct-24	1,849	9,420.45	Fixed		12.5000	10.1000	114.4097	108.8955	109.8815	30,000,000
FKD12010101Y	KE4000001360	26-Nov-07	7-Nov-22	1,140	32,686.10	Fixed		12.2500	9.3902	103.8388	101.8138	100.0073	1,000,000
FKD12010101Y	KE4000000875	24-Sep-12	6-Sep-27	2,204	48,206.26	Fixed		11.0000	11.0000	99.7192	99.4724	99.2453	3,000,000
FKD12010101Y	KE4000003432	29-May-16	9-May-23	5,277	30,291.470	Fixed		12.6500	11.2500	101.7503	101.6427	100.2495	900,000
FKD12010101Y	KE4000001328	29-Jul-19	10-Jul-24	5,403	50,878.30	Fixed		12.3450	11.7400	108.0855	104.1331	102.2929	7,100,000
FKD12010101Y	KE4000001328	29-Jul-19	10-Jul-24	5,403	50,878.30	Fixed		12.3450	11.7400	108.0855	104.1331	102.2929	7,100,000
FKD12010101Y	KE4000001328	29-Jul-19	10-Jul-24	5,403	50,878.30	Fixed		12.3450	11.7400	108.0855	104.1331	102.2929	7,100,000
FKD12010101Y	KE4000001328	29-Jul-19	10-Jul-24	5,403	50,878.30	Fixed		12.3450	11.7400	108.0855	104.1331	102.2929	7,100,000
FKD12010101Y	KE4000001328	29-Jul-19	10-Jul-24	5,403	50,878.30	Fixed		12.3450	11.7400	108.0855	104.1331	102.2929	7,100,000
FKD12010101Y	KE4000001328	29-Jul-19	10-Jul-24	5,403	50,878.30	Fixed		12.3450	11.7400	1			