

 BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE												September 30, 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 (KES)	
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS ABOVE KES.50 MILLION												September 30, 2019	
TWO YEAR BONDS													
FKD 120119TV	KE000009332	28-Jan-19	28-Jan-21	483	23,774.63	Fixed		10.7910			101.1773		
FIVE YEAR BONDS													
FKD 120119TV	KE000000254	28-Jun-15	22-Jun-20	286	30,956.05	Fixed		13.1989			103.8338		
FKD 120119TV	KE000000204	30-Nov-15	23-Nov-20	450	30,873.85	Fixed		13.9200			105.8605		
FKD 120119TV	KE000000448	25-Apr-16	19-Apr-21	587	19,544.36	Fixed		13.3480			106.4648		
FKD 120119TV	KE000000510	25-Jul-16	19-Jul-21	498	24,395.30	Fixed		14.0989			107.4712		
FKD 120119TV	KE000000828	20-Sep-16	20-Sep-21	1,111	23,051.88	Fixed		13.1139			106.2513		
FKD 120119TV	KE000000724	28-Aug-17	22-Aug-22	1,087	17,112.20	Fixed		12.4690			107.6038		
FKD 120119TV	KE000000774	23-Oct-17	17-Oct-22	1,113	13,804.64	Fixed		12.5170	10.4280	111.3000	105.8100	50,000.000	
FKD 120119TV	KE000000818	28-May-18	28-May-23	1,387	30,756.35	Fixed		12.2909			106.9511		
FKD 120119TV	KE000000947	26-Feb-19	19-Feb-24	1,803	20,893.62	Fixed		11.3049			105.1273		
FKD 120119TV	KE000001096	13-May-19	6-May-24	1,680	39,210.15	Fixed		10.8720			103.7853		
TEN YEAR BONDS													
FKD 120119TV	KE000000329	28-Apr-10	13-Apr-20	196	19,384.15	Fixed		8.7500			99.5118		
FKD 120119TV	KE000001198	1-Nov-10	19-Oct-20	385	18,849.80	Fixed		9.3070			99.4712		
FKD 120119TV	KE000000358	26-Jun-12	13-Jun-22	987	35,273.20	Fixed		12.7909			105.3668		
FKD 120119TV	KE000000603	1-Jul-13	19-Jun-23	1,358	39,248.20	Fixed		12.3719			109.8705		
FKD 120119TV	KE000000890	25-May-15	15-May-24	1,568	35,852.15	Fixed		12.1800			109.4960		
FKD 120119TV	KE000000929	28-Aug-16	17-Aug-26	2,813	19,506.45	Fixed		13.0389			121.1105		
FKD 120119TV	KE000000732	31-Jul-17	19-Jul-27	3,078	27,841.80	Fixed		12.9689			109.3700		
FKD 120119TV	KE000000762	27-Aug-18	16-Aug-28	3,441	40,606.85	Fixed		12.6988			107.5566		
FKD 120119TV	KE000000815	17-Dec-18	6-Dec-28	3,353	26,158.56	Fixed		12.6009			105.7345		
FKD 120119TV	KE000000963	25-Feb-19	12-Feb-29	3,423	32,808.00	Fixed		12.4380	11.8240	106.3000	105.1300	80,000.000	
FKD 120119TV	KE000000987	15-Mar-19	2-Apr-29	3,472	51,326.12	Fixed		12.3009	11.8600	109.3000	103.8718	500,000.000	
FKD 120119TV	KE000000987	15-Mar-19	2-Apr-29	3,472	51,326.12	Fixed		12.3009	11.8358	109.4000	103.8718	500,000.000	
FKD 120119TV	KE0000004876	19-Aug-19	6-Aug-29	3,598	45,014.80	Fixed		11.5170			99.8730		
FIFTEEN YEAR BONDS													
FKD120219TV	KE1000001345	26-Mar-07	7-Mar-24	889	3,654.60	Fixed		14.5000			102.3850		
FKD120219TV	KE1000001350	26-Jun-07	6-Jun-24	980	33,845.84	Fixed		13.5000			109.7235		
FKD120219TV	KE1000001360	26-Nov-07	7-Nov-27	1,134	32,858.13	Fixed		12.5000			107.1243		
FKD120219TV	KE1000001428	31-Mar-08	31-Mar-23	1,280	33,963.50	Fixed		12.5000			107.1822		
FKD120219TV	KE000000438	28-Oct-09	7-Oct-24	1,834	9,420.45	Fixed		12.0000	15.1231	114.8000	108.8200	80,000.000	
FKD120219TV	KE000000550	26-May-10	19-May-25	1,988	22,328.25	Fixed		12.5000			100.6073		
FKD120219TV	KE000000158	26-Aug-11	8-Sep-26	2,281	13,513.10	Fixed		9.0000			92.8412		
FKD120219TV	KE000000373	24-Sep-14	6-Oct-29	2,898	48,504.90	Fixed		11.0000	99.8000	99.1790	99.1904	350,000.000	
FKD120219TV	KE000000376	26-Feb-13	7-Feb-28	3,052	44,198.46	Fixed		11.2500			100.2495		
FKD120219TV	KE000000366	26-Sep-13	19-Sep-28	3,115	26,501.22	Fixed		12.0000			104.5374		
FKD120219TV	KE000000845	26-May-16	9-May-31	3,077	30,951.47	Fixed		12.6500			100.6032		
FKD120219TV	KE000000879	22-Oct-16	3-Oct-31	5,117	7,854.90	Fixed		12.7500			104.2480		
FKD120219TV	KE000000940	18-Jun-18	9-Jun-28	5,815	14,719.70	Fixed		12.8570			105.6774		
FKD120219TV	KE000000104	13-May-19	26-Apr-24	5,320	19,138.18	Fixed		12.7349	12.4000	107.1000	105.8712	200,000.000	
FKD120219TV	KE000000104	13-May-19	26-Apr-24	5,320	19,138.18	Fixed		12.7348	12.8712	105.8000	105.8171	380,000.000	
FKD120219TV	KE000000128	29-Jul-19	19-Jul-24	5,387	50,578.50	Fixed		12.3400			100.2293		
TWENTY YEAR BONDS													
FKD120219TV	KE1000001483	30-Jun-09	8-Jun-28	3,171	38,146.10	Fixed		13.7500			112.2991		
FKD120219TV	KE2000002176	30-May-11	5-May-31	4,230	9,365.80	Fixed		10.0000			87.6769		
FKD120219TV	KE000000245	26-Nov-12	1-Nov-24	4,191	44,081.85	Fixed		12.0000			99.5961		
FKD120219TV	KE000000451	26-Sep-15	1-Sep-30	8,181	12,311.26	Fixed		13.0000			112.3116		
FKD120219TV	KE000000325	26-Mar-18	1-Mar-38	6,127	23,053.95	Fixed		13.2000	11.0000	107.7000	106.4700	200,000.000	
FKD120219TV	KE000000369	30-Jul-18	8-Jul-38	6,693	19,302.60	Fixed		13.2000			106.3176		
FKD120219TV	KE000000994	15-Apr-19	21-Mar-29	7,112	23,694.73	Fixed		12.8730	12.8000	108.6000	101.2220	200,000.000	
TWENTY FIVE YEAR BONDS													
FKD120119TV	KE000000388	26-Jun-10	28-May-43	5,719	20,192.50	Fixed		11.2500			91.2611		
FKD120119TV	KE000000848	25-Jun-18	25-May-43	8,838	5,171.81	Fixed		13.4000			103.2166		
THIRTY YEAR BONDS													
FKD 120119TV	KE2000002135	28-Feb-11	21-Jan-41	7,784	28,144.70	Fixed		12.0000			94.1774		
INFRASTRUCTURE BONDS													
IFB 120019TV	KE0000001196	23-Feb-09	8-Feb-21	497	7,889.37	Fixed		12.5000			104.5665		
IFB 120019TV	KE000000304	1-Oct-09	28-Sep-21	784	10,111.08	Fixed		12.0000			101.5128		
IFB 120119TV	KE000000245	3-Oct-11	18-Sep-23	1,449	10,283.10	Fixed		12.0000			103.3091		
IFB 120119TV	KE000000130	30-Sep-13	15-Sep-25	2,177	27,825.35	Fixed		11.0000			104.2501		
IFB 120119TV	KE000001108	27-Oct-14	12-Oct-26	2,369	35,480.30	Fixed		11.0000			103.9984		
IFB 120119TV	KE000000410	14-Dec-15	2-Dec-24	1,890	25,119.55	Fixed		11.0000			104.0871		
IFB 120119TV	KE000000180	30-Mar-15	15-Mar-27	2,724	51,102.20	Fixed		11.0000			106.5095		
IFB 120119TV	KE000000454	24-May-15	12-May-27	2,061	36,402.80	Fixed		12.5000			107.8621		
IFB 120119TV	KE000000650	24-Oct-16	6-Oct-31	4,399	40,028.65	Fixed		12.5000	10.2850	111.8000	107.8600	64,000.000	
IFB 120119TV	KE000000981	21-Feb-17	12-Feb-29	5,423	14,319.40	Fixed		12.5000			111.5254		
IFB 120119TV	KE000000798	27-Nov-17	18-Nov-24	1,876	41,452.49	Fixed		12.5000			109.2695		
IFB 120119TV	KE000000605	29-Jan-18	15-Jan-30	4,851	41,250.34	Fixed		12.5000			109.0445		
IFB 120119TV	KE000000198	18-Nov-18	25-Oct-38	6,866	40,393.85	Fixed		13.9500			105.8000		
IFB 120119TV	KE000000750	26-Mar-19	22-Feb-44	8,311	16,303.08	Fixed		12.2000			104.5028		
IFB 120119TV	KE000000736	11-Aug-17	8-Aug-20	191	150.00	Fixed		10.0000	10.0000	104.7800	100.0000	43,421	
IFB120119TV	KE000000735	11-Sep-17	7-Sep-20	363	444.00	Fixed		10.0000	10.0000	104.5500	100.0000	1,038.318	
BONDS SELL/BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES.50 MILLION													
FKD120119TV	KE000000975	24-Sep-12	6-Sep-27	2,898	48,304.95	Fixed		11.0000	10.3450	103.2000	103.5100	99.3804	3,000.000
FKD120119TV	KE000000975	24-Sep-12	6-Sep-27	2,898	48,304.95	Fixed		11.0000	11.1332	99.6200	99.1900	17,000.000	
FKD120119TV	KE000000975	24-Sep-12	6-Sep-27	2,898	48,304.95	Fixed		11.0000	11.1372	98.7700	98.3520	99.1804	20,000.000
FKD120119TV	KE000000975	24-Sep-12	6-Sep-27	2,898	48,304.95	Fixed		11.0000	12.2500	102.7000	99.3500	99.5961	20,000.000
FKD 120119TV	KE000000890	25-May-15	15-May-24	1,568	35,852.15	Fixed		12.1800	10.0932	109.5000	107.1100	109.4960	10,000.000
FKD 120119TV	KE000000953	25-Feb-19	12-Feb-29	3,423	32,808.00	Fixed		12.4380	10.9100	110.6000	109.4600	105.1667	3,000.000
FKD 120119TV	KE000000158	26-Aug-11	8-Sep-26	2,281	13,513.10	Fixed		9.0000	11.6320	99.0800	97.8412	3,500.000	
FKD 120119TV	KE000000478	19-Aug-19	6-Aug-29	3,098	45,014.80	Fixed		11.5170	10.8600	109.2000	103.8000	99.8730	13,700.000
FKD 120119TV	KE000000478	19-Aug-19	6-Aug-29	3,098	45,014.80	Fixed		11.5170	11.0000	109.8000	102.6400	99.8730	3,000.000
FKD 120119TV	KE0000001328	29-Jul-19	19-Jul-24	5,387	50,578.30	Fixed		12.3400	11.7300	108.3000	104.2000	100.2293	10,500.000
FKD 120119TV	KE0000001328	29-Jul-19	19-Jul-24	5,387	50,578.30	Fixed		12.3400	11.7300	108.0000	103.8400	100.2293	300.000
IFB 120119TV	KE000000135	30-Sep-13	15-Sep-25	2,177	27,825.35	Fixed		11.0000	10.0252	103.3000	104.1400	104.2501	