

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE												October 2, 2019	
Issue No.	TSIN 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													October 2, 2019
TWO YEAR BONDS													
KD 120115TY	KE000009322	28-Jan-19	28-Jan-21	481	23,774.63	Fixed	10.7910				101.1773		
KD 120116TY	KE000009242	28-Jun-15	22-Jun-20	264	30,856.05	Fixed	13.1930				103.6338		
KD 120116TY	KE000009204	30-Nov-15	23-Nov-20	418	30,873.85	Fixed	13.9200				105.8605		
KD 120116TY	KE000009448	25-Aug-16	19-Aug-21	385	19,544.30	Fixed	14.3340				106.4644		
KD 120116TY	KE000009102	28-Jul-16	19-Jul-21	498	24,395.30	Fixed	14.0890				107.4712		
KD 120116TY	KE000009242	28-Sep-16	20-Sep-21	1,111	23,881.08	Fixed	14.1149				105.2513		
KD 120117TY	KE000009724	28-Aug-17	22-Aug-22	1,095	17,112.20	Fixed	12.4690				107.6035		
KD 120117TY	KE000009774	23-Oct-17	17-Oct-22	1,111	13,804.64	Fixed	12.5170				105.8100		
KD 120118TY	KE000009818	26-May-19	20-May-23	1,295	20,756.15	Fixed	12.2090				106.8611		
KD 120118TY	KE000009947	26-Feb-19	19-Feb-24	1,801	20,893.62	Fixed	11.3040				105.1273		
KD 120118TY	KE000001096	13-May-19	8-May-24	1,678	39,210.15	Fixed	10.8720				103.7853		
TEN YEAR BONDS													
KD 120110TY	KE400000329	26-Apr-10	13-Apr-20	194	19,284.15	Fixed	8.7500				99.5118		
KD 120110TY	KE100000198	1-Nov-10	18-Oct-20	383	18,849.80	Fixed	9.3070				99.4712		
KD 120110TY	KE200000358	26-Jun-12	13-Jun-22	385	35,273.70	Fixed	12.7590				105.3849		
KD 120110TY	KE200000607	1-Jul-13	19-Jun-23	1,356	39,248.20	Fixed	12.3710				109.8705		
KD 120110TY	KE300000880	25-May-15	15-Jan-24	1,566	35,852.15	Fixed	12.1800				109.4960		
KD 120110TY	KE300000929	28-Aug-16	17-Aug-26	2,811	19,506.45	Fixed	13.0380				121.7105		
KD 120110TY	KE500000727	31-Jul-17	19-Jul-27	3,078	27,841.80	Fixed	12.9680				109.3700		
KD 120110TY	KE500000874	27-Aug-18	16-Aug-28	3,429	40,606.84	Fixed	12.8080				107.5564		
KD 120110TY	KE500000915	17-Dec-18	8-Dec-28	3,361	26,158.86	Fixed	13.5030				105.7345		
KD 120110TY	KE500000963	26-Feb-19	12-Feb-29	3,421	32,808.00	Fixed	12.4380				105.1300		
KD 120110TY	KE500000987	15-Jun-19	2-Apr-29	3,470	51,528.72	Fixed	12.3000				104.3738		
KD 120118TY	KE500000485	19-Aug-19	8-Aug-29	3,596	45,014.80	Fixed	11.5170	10.8860	105.2880	103.8948	103.8948	86,500.000	
FIFTEEN YEAR BONDS													
KD120001150	KE1000001345	26-Mar-07	7-Mar-22	887	3,854.60	Fixed	14.5000				102.3600		
KD120001150	KE1000001350	26-Jun-07	6-Jun-22	878	33,646.84	Fixed	13.5000				109.7235		
KD120001150	KE1000001360	26-Nov-07	7-Nov-22	1,132	32,858.10	Fixed	12.5000				107.1242		
KD120001150	KE1000001428	31-Mar-08	13-Mar-23	1,258	33,863.50	Fixed	12.5000				107.1622		
KD120001150	KE400000346	26-Oct-09	7-Oct-24	1,832	9,450.45	Fixed	12.5000				108.8000		
KD120001150	KE400000351	26-Nov-09	19-Nov-24	1,966	22,266.20	Fixed	12.5000				109.8012		
KD120001150	KE400000385	25-Aug-11	8-Dec-26	2,259	13,513.16	Fixed	13.0000				92.4912		
KD120001150	KE400000375	25-Sep-12	8-Sep-27	2,896	49,504.95	Fixed	11.0000				99.7190		
KD120001150	KE400000376	25-Feb-13	7-Feb-28	3,609	42,138.45	Fixed	11.3500				100.4456		
KD120001150	KE400000388	28-Apr-13	16-Apr-28	3,113	24,061.22	Fixed	12.0000				104.0274		
KD120001150	KE400000394	28-May-14	9-May-29	3,077	30,821.47	Fixed	12.8500				106.8592		
KD120001150	KE500000879	22-Oct-18	3-Oct-33	5,115	7,854.00	Fixed	12.7500				104.2480		
KD120001150	KE500000940	28-Jan-19	3-Jan-34	5,413	14,719.75	Fixed	12.8570	12.4200	105.1438	102.8477	105.0732	100,000.000	
KD120001150	KE500001104	13-May-19	24-Apr-34	5,318	19,316.18	Fixed	12.7480				102.2000		
KD120001150	KE500001328	28-Jun-19	10-Jul-34	5,395	50,878.30	Fixed	12.3400	12.0000	104.4921	102.2885	105.0732	50,000.000	
TWENTY YEAR BONDS													
KD120002020	KE1000001493	30-Jun-08	5-Jun-28	3,189	38,145.10	Fixed	13.7500				112.7051		
KD120002020	KE2000002176	30-May-11	5-May-31	4,233	9,365.80	Fixed	10.0000				87.8789		
KD120002020	KE3000003484	26-Nov-12	1-Nov-32	4,179	44,581.05	Fixed	12.0000				99.5961		
KD120002020	KE500000843	26-Sep-16	1-Sep-36	5,179	12,781.20	Fixed	14.0000				112.7818		
KD120002020	KE500000925	26-Mar-18	1-Mar-38	8,128	23,853.35	Fixed	13.2000	12.8500	102.0219	101.8995	106.4706	80,000.000	
KD120002020	KE500000965	26-Jul-18	5-Jul-38	8,861	15,802.15	Fixed	13.5000				106.3218		
KD120002020	KE500000994	15-Apr-19	21-Mar-39	7,110	23,894.73	Fixed	12.8730	12.7200	106.7344	100.7423	102.8000	500,000.000	
THIRTY YEAR BONDS													
KD120102020	KE400000308	28-Jun-10	28-May-30	5,717	20,192.50	Fixed	11.2500				81.2611		
KD120102020	KE500000849	25-Jun-18	25-May-43	8,636	5,171.81	Fixed	13.4500				103.2196		
INFRASTRUCTURE BONDS													
IFB 120008TY	KE4000003198	23-Feb-08	8-Feb-21	495	7,868.37	Fixed	12.5000				104.5666		
IFB 120008TY	KE4000003204	7-Dec-08	22-Nov-21	782	10,111.05	Fixed	12.0000				101.5126		
IFB 120110TY	KE2000002242	3-Oct-11	18-Sep-23	1,447	10,283.10	Fixed	12.0000				103.3091		
IFB 120110TY	KE2000003130	30-Sep-13	19-Sep-23	2,175	27,852.35	Fixed	12.0000				104.2501		
IFB 120110TY	KE4000001109	27-Oct-14	12-Oct-28	2,987	35,480.90	Fixed	11.0000				103.9884		
IFB 120110TY	KE5000004100	14-Dec-15	2-Dec-24	1,888	25,119.55	Fixed	11.0000				104.0871		
IFB 120110TY	KE5000001653	30-Mar-16	18-Mar-27	2,121	51,192.20	Fixed	11.0000				108.5598		
IFB 120110TY	KE5000004854	23-May-16	12-May-25	2,049	38,303.20	Fixed	12.5000	9.8915	113.2820	108.6480	108.2678	64,000.000	
IFB 120110TY	KE500000660	25-Oct-16	8-Oct-31	4,887	48,520.48	Fixed	12.0000				106.2522		
IFB 120110TY	KE500000686	27-Feb-17	12-Feb-29	3,421	14,302.60	Fixed	12.5000				111.6254		
IFB 120110TY	KE5000007385	27-Nov-17	18-Nov-24	1,874	41,482.40	Fixed	12.5000				109.2896		
IFB 120110TY	KE5000009020	26-Jul-18	19-Jun-33	4,949	41,250.34	Fixed	12.5000				108.4548		
IFB 120110TY	KE5000009109	18-Nov-18	25-Oct-38	6,983	40,393.25	Fixed	11.8500				105.8900		
IFB 120110TY	KE5000009760	26-Mar-19	22-Feb-44	8,509	16,303.06	Fixed	12.2000	10.8000	103.2685	102.8669	104.5028	50,000.000	
MAIRI2019	KE500000776	11-Mar-17	8-Apr-23	199	150.00	Fixed	10.0000	10.0000	104.8400	100.0000	100.0000	128.801	
MAIRI2019	KE5000007710	11-Sep-17	7-Sep-23	341	444.00	Fixed	10.0000	10.0000	100.6000	100.0000	100.0000	263.802	
BONDS SELL/BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION													
KD 120112TY	KE4000000000	24-Sep-11	8-Sep-21	2,898	48,304.95	Fixed	11.0000	10.3400	103.9634	103.5099	99.1790	1,000.000	
KD 120112TY	KE3000000880	25-May-15	15-Jan-24	1,566	35,852.15	Fixed	12.1800		106.3303	103.5211	109.4960	2,000.000	
KD 120110TY	KE2000000874	27-Aug-16	16-Aug-26	3,429	40,606.84	Fixed	12.8080	11.7407	106.3848	105.1351	107.5564	20,000.000	
KD 120110TY	KE2000001568	25-Aug-11	8-Dec-26	2,259	13,513.15	Fixed	13.0000	8.8000	104.9962	109.2866	92.4912	2,000.000	
KD120110TY	KE4000003809	28-Apr-13	16-Apr-28	3,113	24,061.22	Fixed	12.0000	11.8800	107.2212	101.8476	104.0274	10,000.000	
KD120110TY	KE4000003873	28-Oct-18	3-Oct-33	5,115	7,854.00	Fixed	12.7500	12.7000	106.0188	100.3654	104.2480	50,000.000	
KD 120116TY	KE5000000438	26-Sep-16	20-Sep-21	1,111	23,881.08	Fixed	13.1149	10.1000	105.8609	105.2867	105.7613	2,000.000	
KD 120116TY	KE5000004818	18-Aug-16	12-Aug-26	3,096	45,014.80	Fixed	11.5170	11.1000	103.8084	102.4492	103.8943	2,000.000	
KD 120118TY	KE5000001328	26-May-19	10-Jul-34	5,395	50,878.30	Fixed	12.3400	11.7300	106.4508	104.2000	100.2293	36,000.000	
IFB 120110TY	KE5000004100	14-Dec-15	2-Dec-24	1,888	25,119.55	Fixed	11.0000	10.4700	104.7589	101.3118	104.0871	500.000	
IFB 120110TY	KE5000004100	14-Dec-15	2-Dec-24	1,888	25,119.55	Fixed	11.0000	8.8000	113.0149	106.8698	104.0871	5,000.000	
IFB 120110TY	KE5000004854	23-May-16	12-May-25	2,049	38,303.20	Fixed	12.5000	9.8714	114.4210	109.7890	108.2678	3,750.000	
IFB 120110TY	KE5000009109	18-Nov-18	25-Oct-38	6,983	40,393.25	Fixed	11.8500	10.8000	105.9906	105.8900	105.8900	1,000.000	
IFB 120110TY	KE5000009109	18-Nov-18	25-Oct-38	6,983	40,393.25	Fixed	11.8500	10.8000	105.9906	105.8900	105.8900	1,000.000	
IFB 120110TY	KE5000009760	26-Mar-19	22-Feb-44	8,509	16,303.06	Fixed	12.2000	10.7000	107.6887	107.687			
CORPORATE BONDS													
CENTUM BONDS SENIOR UNSECURED FIXED RATE AND EQUITY LINKED NOTES													
CTNB 80.08.2013	KE1000001745	15-Jun-15	8-Jun-20	250	3,899.22	FIXED	13.0000				99.9884		
CTNB 80.08.2012.15	KE2000002272	15-Jun-15	8-Jun-20	250	2,100.77	FIXED	12.0000						
CTNB 80.08.2012.15	KE5000002069	15-Jun-15	8-Jun-20	250	2,100.77	FIXED	13.0000				8.0000		
CONSOLIDATED BANK OF KENYA LTD. MEDIUM TERM PROGRAMME													
CON BK FXSDN/2012/7Y	KE2000002282	30-Jul-12	22-Oct-19	20	1,480.80	FIXED	13.2500				100.0024		
CON BK FXSDN/2012/20Y	KE2000002286												