

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE													September 4, 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 (shs)	
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS ABOVE KES 50 MILLION													September 4, 2019
TWO YEAR BONDS													
F2D 120112Y2	KE000000782	25-Sep-17	23-Sep-19	19	20,692.85	Fixed		11.6130				101.4786	
F2D 120101Y2	KE000000932	28-Jan-19	25-Jan-21	609	23,774.93	Fixed		10.7010				101.0045	
FIVE YEAR BONDS													
F2D 120116Y5	KE000000245	29-Jun-16	22-Jun-20	292	30,956.05	Fixed		13.1930				103.6338	
F2D 120116Y5	KE000000308	30-Nov-16	23-Nov-20	498	30,872.85	Fixed		13.9300				106.8605	
F2D 120116Y5	KE000000458	25-Apr-16	19-Apr-21	593	19,544.20	Fixed		14.3840				107.1336	
F2D 120116Y5	KE000000510	25-Jul-16	19-Jul-21	584	24,095.36	Fixed		14.0490				107.4712	
F2D 120116Y5	KE000000438	26-Sep-16	20-Sep-21	1,111	23,951.05	Fixed		13.1160				106.9671	
F2D 120117Y5	KE000000748	28-Aug-17	22-Aug-22	1,083	13,132.20	Fixed		12.4460				107.8038	
F2D 120117Y5	KE000000756	23-Oct-17	17-Oct-22	1,139	13,504.44	Fixed		12.6170				103.8554	
F2D 120118Y5	KE000000818	26-Mar-18	20-Mar-23	1,293	30,795.55	Fixed		12.2890				106.9611	
F2D 120118Y5	KE000000847	20-Feb-19	19-Feb-24	1,628	20,993.62	Fixed		11.3020				103.0263	
F2D 120118Y5	KE000001096	13-May-19	8-May-24	1,726	29,210.15	Fixed		10.9720				103.7553	
TEN YEAR BONDS													
F2D 120110Y10	KE000000329	28-Apr-10	13-Apr-20	222	19,394.15	Fixed		8.7900				99.5118	
F2D 120110Y10	KE000000398	13-Nov-10	19-Oct-20	411	18,849.06	Fixed		9.3070				99.8815	
F2D 120110Y10	KE000000258	25-Jun-12	13-Jun-22	1,013	35,273.70	Fixed		12.7050				105.3868	
F2D 120110Y10	KE000000603	1-Jul-13	19-Jun-23	1,384	39,248.20	Fixed		12.3710				109.0725	
F2D 120110Y10	KE000000880	24-May-15	15-Jan-24	1,394	29,852.15	Fixed		12.1800				108.6960	
F2D 120116Y10	KE000000639	29-Aug-16	17-Aug-26	2,539	18,206.45	Fixed		10.0390				122.3832	
F2D 120116Y10	KE000000727	31-Jul-17	19-Jul-27	3,078	27,841.80	Fixed		12.8660				109.2705	
F2D 120116Y10	KE000000786	27-Aug-18	14-Aug-28	3,987	40,506.85	Fixed		12.8800	11.3600	107.6481	107.3344	250,000.000	
F2D 120118Y10	KE0000009216	17-Dec-18	4-Feb-28	3,379	26,158.96	Fixed		12.9200				102.4166	
F2D 120118Y10	KE0000009603	20-Feb-19	13-Feb-29	3,449	32,809.00	Fixed		12.3490				105.1055	
F2D 120118Y10	KE0000009877	15-Apr-19	2-Apr-29	3,498	51,328.72	Fixed		12.3000				105.4581	
F2D 120118Y10	KE0000009476	19-Aug-19	8-Aug-29	3,624	45,014.80	Fixed		11.5170				100.0903	
FIFTEEN YEAR BONDS													
F2D 120207Y15	KE1000001345	26-Mar-07	7-Mar-22	915	3,654.60	Fixed		14.5000				102.3850	
F2D 120207Y15	KE1000001352	26-Jun-07	6-Jun-22	1,006	33,446.84	Fixed		13.5000	9.9500	111.5485	108.3059	250,000.000	
F2D 120207Y15	KE1000001360	26-Nov-07	7-Nov-22	1,190	32,558.70	Fixed		12.8000				106.3407	
F2D 120208Y15	KE1000001426	31-Mar-08	13-Mar-23	1,286	33,963.50	Fixed		12.5000				108.1195	
F2D 120209Y15	KE0000004348	26-Oct-09	7-Oct-24	1,890	9,420.45	Fixed		12.5000				109.6315	
F2D 120210Y15	KE0000002656	26-Mar-10	10-Mar-25	2,014	27,336.25	Fixed		10.9000				100.0073	
F2D 120213Y15	KE0000001585	26-Aug-11	8-Sep-26	2,287	13,513.10	Fixed		9.8000				92.4812	
F2D 120213Y15	KE0000001873	8-Sep-12	8-Sep-27	2,684	48,304.85	Fixed		11.1000	104.8005	99.9008	99.9008	500,000.000	
F2D 120213Y15	KE0000003750	28-Feb-13	7-Feb-28	3,078	42,138.45	Fixed		11.2000				100.2495	
F2D 120213Y15	KE0000002808	28-Feb-13	10-Mar-28	3,131	26,031.226	Fixed		12.0000				103.2681	
F2D 120218Y15	KE0000004816	26-May-18	9-May-28	5,077	30,651.475	Fixed		12.6500	12.0000	107.7591	104.4768	500,000.000	
F2D 120218Y15	KE0000008879	22-Oct-18	3-Oct-23	5,143	7,843.980	Fixed		12.7500	12.0000	108.8787	104.2480	105.1192	
F2D 120218Y15	KE0000008873	22-Oct-18	3-Oct-23	5,143	7,843.980	Fixed		12.7500	12.0000	108.7385	105.6058	105.1192	
F2D 120218Y15	KE0000009430	28-Jun-19	8-Jun-24	5,241	14,719.750	Fixed		12.8270	12.1000	108.3801	105.0732	105.7788	
F2D 120218Y15	KE0000001164	18-Mar-19	24-Mar-24	5,146	12,426.00	Fixed		12.7450	12.3000	108.9607	102.0724	102.2924	
F2D 120218Y15	KE0000001328	29-Jul-19	10-Jul-24	5,423	50,578.30	Fixed		12.3450	12.3500	101.1572	99.9009	100.5838	
F2D 120218Y15	KE0000001269	29-Jul-19	10-Jul-24	5,423	50,578.30	Fixed		12.3400	12.1900	102.3129	101.0586	100.5838	
TWENTY YEAR BONDS													
F2D 120308Y20	KE1000001493	30-Jun-08	5-Jun-28	3,197	38,145.15	Fixed		13.7500	11.2700	118.5126	113.5283	200,000.000	
F2D 120112Y20	KE0000001178	30-May-11	8-May-31	4,261	9,355.85	Fixed		10.0000				86.1204	
F2D 120112Y20	KE0000003465	26-Nov-14	19-Nov-24	4,807	44,481.65	Fixed		10.8000				99.3061	
F2D 120116Y20	KE0000005843	26-Sep-16	1-Sep-36	6,207	12,781.20	Fixed		14.0000				112.7819	
F2D 120116Y20	KE0000008329	26-Mar-18	1-Mar-38	6,153	32,953.35	Fixed		13.3000				106.2569	
F2D 120116Y20	KE0000008555	30-Jul-18	5-Jul-38	6,879	19,820.75	Fixed		13.2000				106.3216	
F2D 120116Y20	KE0000009994	15-Apr-19	21-Mar-39	7,138	23,094.73	Fixed		12.8730	12.8000	105.5077	100.4558	100.6211	
TWENTY FIVE YEAR BONDS													
F2D 120110Y25	KE0000003988	28-Jun-10	28-May-35	5,745	20,192.50	Fixed		11.2000				91.2611	
F2D 120116Y25	KE0000004545	25-Jun-18	25-May-43	8,694	5,177.81	Fixed		13.4000				103.2196	
THIRTY YEAR BONDS													
ISB 120112Y30	KE2000000215	28-Feb-11	21-Jan-41	7,810	28,144.70	Fixed		12.0000				94.1774	
INFRASTRUCTURE BONDS													
IFB 120009Y21	KE4000003196	23-Feb-09	8-Feb-21	523	7,869.37	Fixed		12.5000				104.1666	
IFB 120009Y21	KE4000003204	7-Dec-09	22-Nov-21	810	10,111.05	Fixed		12.0000				101.6126	
IFB 120112Y21	KE2000000242	2-Oct-11	18-Sep-23	1,475	24,882.20	Fixed		12.0000				103.3091	
IFB 120112Y21	KE2000000130	30-Sep-13	15-Sep-25	2,203	27,925.35	Fixed		11.0000				104.1277	
IFB 120114Y21	KE0000001653	30-Mar-15	15-Mar-27	2,749	51,192.20	Fixed		11.0000				103.9864	
IFB 120115Y21	KE0000000100	18-Dec-15	2-Sep-24	1,916	25,119.55	Fixed		11.0000				104.0871	
IFB 120115Y21	KE0000001650	30-May-16	15-May-27	2,219	29,655.35	Fixed		11.0000				102.7029	
IFB 120115Y21	KE0000004854	23-May-16	12-May-25	2,077	36,303.20	Fixed		12.5000				109.8583	
IFB 120116Y21	KE0000005551	24-Oct-16	8-Oct-23	4,018	40,328.65	Fixed		12.0000				106.0209	
IFB 120117Y21	KE0000006950	27-Feb-17	12-Feb-29	3,449	14,350.45	Fixed		12.5000				111.6234	
IFB 120117Y21	KE0000007286	27-Nov-17	18-Nov-24	1,902	41,862.40	Fixed		12.5000				109.2328	
IFB 120118Y21	KE0000009053	19-Jan-18	10-Jan-29	4,877	41,520.34	Fixed		12.9000				108.5123	
IFB 120118Y21	KE0000009109	19-Nov-18	25-Oct-38	5,991	49,393.23	Fixed		11.9000				106.0963	
IFB 120118Y21	KE0000009790	23-May-19	22-Feb-41	8,937	16,203.06	Fixed		12.2000				104.7379	
IFB 120118Y21	KE0000009786	11-Apr-17	8-Apr-28	217	15.00	Fixed		10.0000	104.0700	100.0000	100.0000	168.153	
IFB 120118Y21	KE0000009719	11-Sep-17	7-Sep-23	359	444.00	Fixed		10.0000	10.0000	104.8400	100.0000	100,000.000	
BONDS SELL/BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION													
F2D 120207Y15	KE1000001360	26-Nov-07	7-Nov-22	1,190	32,558.70	Fixed		12.5000	10.1000	110.2623	106.3875	106.3407	1,200,000
F2D 120110Y10	KE0000004876	19-Aug-19	6-Aug-29	3,624	45,014.80	Fixed		11.5170	11.0500	103.2717	102.2655	100.0903	1,000,000
F2D 120110Y10	KE0000001360	26-Nov-07	7-Nov-22	1,190	32,558.70	Fixed		12.8000	11.0800	108.8084	104.8111	105.8836	500,000
IFB 120112Y21	KE0000000130	30-Sep-13	15-Sep-25	2,203	27,925.35	Fixed		11.0000	10.4000	106.8572	101.9514	104.1277	1,000,000
IFB 120115Y21	KE0000004100	14-Dec-15	2-Sep-24	1,916	25,119.55	Fixed		11.0000	8.4300	109.5116	106.9127	104.0871	1,000,000
IFB 120115Y21	KE0000001650	30-May-16	15-May-27	2,219	29,655.35	Fixed		11.0000	10.4500	109.9903	101.3914	104.0871	4,700,000
IFB 120115Y21	KE0000004854	23-May-16	12-May-25	2,077	36,303.20	Fixed		12.5000	8.8000	108.7385	103.1196	104.0871	500,000
IFB 120118Y21	KE0000009053	19-Jan-18	10-Jan-29	4,877	41,520.34	Fixed		12.9000	11.0000	109.6118	104.8551	105.0209	10,000,000
IFB 120118Y21	KE0000009109	19-Nov-18	25-Oct-38	5,991	49,393.23	Fixed		12.2000	11.5000	115.7607	112.3135	109.8778	10,000,000
IFB 120118Y21	KE0000009790	23-May-19	22-Feb-41	8,937	16,203.06	Fixed		12.1000	12.1000	108.1749	100.7117	104.7199	100,000.000
IFB 120118Y21	KE0000009786	11-Apr-17	8-Apr-28	217	15.00	Fixed		10.0000	10.0000	84.1248	83.5973	84.1774	400,000
CORPORATE BONDS													
CENTURION BOND SENIOR UNSECURED FIXED RATE AND EQUITY LINKED NOTES													
CTNB 80 08 08 2013	KE0000002755	15-Jun-10	8-Jun-20	278	3,899.22	FIXED		13.0000				99.9884	
CTNB 80 08 08 2013 2	KE0000002872	15-Jun-10	8-Jun-20	278	2,100.77	FIXED		13.0000				100.0000	
CTNB 80 08 08 2012 2V	KE0000002689	15-Jun-10	8-Jun-20	278	2,100.77	FIXED		13.0000				9.0000	
CONSOLIDATED BANK OF KENYA LTD. MEDIUM TERM NOTE PROGRAMME													
CKB BK F2D 120320Y27V	KE0000002592	30-Jul-12	22-Oct-19	48	1,480.89	FIXED		13.5000					