

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE												October 15, 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 (bsh)
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS ABOVE KES 50 MILLION												October 15, 2019
TWO YEAR BONDS												
FXT 1/01/19V	KE00000933X	28-Jun-19	28-Jun-21	468	23,774.63	Fixed	10.7035					101.1773
FIVE YEAR BONDS												
FXT 1/01/19V	KE000000042	28-Jun-19	28-Jun-20	251	30,996.05	Fixed	13.1390					103.6338
FXT 2/01/19V	KE000000039	30-Nov-19	23-Nov-20	495	30,873.85	Fixed	13.9300					105.8605
FXT 1/01/19V	KE000000458	25-Apr-18	19-Apr-21	852	19,544.30	Fixed	14.3480					106.4648
FXT 2/01/19V	KE000000107	25-Jul-18	19-Jul-21	841	25,399.30	Fixed	14.9890					107.4712
FXT 3/01/19V	KE000000436	26-Sep-18	20-Sep-21	1,111	24,053.05	Fixed	15.1130					107.7613
FXT 1/01/17V	KE000000748	28-Aug-17	22-Aug-22	1,042	12,114.20	Fixed	12.4690					107.6538
FXT 2/01/17V	KE000000794	23-Oct-17	17-Oct-22	1,098	13,024.64	Fixed	12.6170					108.4500
FXT 1/01/18V	KE000000818	28-Mar-18	20-Mar-23	1,252	30,799.95	Fixed	12.2890					108.9611
FXT 1/01/18V	KE000000947	28-Feb-18	19-Feb-24	1,586	20,983.62	Fixed	11.3490					108.1270
FXT 2/01/18V	KE000000196	13-May-19	4-May-24	1,665	36,210.15	Fixed	10.8720					103.7863
TEN YEAR BONDS												
FXT 1/01/2019V	KE000000038	28-Apr-19	19-Apr-20	381	19,394.15	Fixed	8.7890					99.5118
FXT 2/01/2019V	KE000000196	1-Nov-19	19-Oct-20	375	18,845.90	Fixed	9.3070					99.5712
FXT 1/01/2119V	KE000000038	28-Jun-12	13-Jun-21	372	36,272.70	Fixed	12.7090					105.3868
FXT 1/01/2119V	KE000000607	5-Jul-13	19-Jun-21	1,343	24,845.20	Fixed	12.2770					108.0750
FXT 1/01/2119V	KE000000880	26-May-15	15-Jun-24	1,553	35,852.15	Fixed	11.1480					109.0460
FXT 1/01/1619V	KE000000838	28-Aug-16	17-Aug-26	2,498	16,308.45	Fixed	10.0390					111.7155
FXT 1/01/1719V	KE000000727	11-Jul-17	19-Jul-27	3,078	27,541.80	Fixed	12.9690					109.3700
FXT 1/01/1919V	KE000000782	27-Aug-18	14-Aug-28	3,226	40,608.85	Fixed	12.6880	11.8500	107.9695	106.1643	106.3084	100,000,000
FXT 2/01/1919V	KE000000761	17-Dec-18	4-Sep-28	3,338	26,158.95	Fixed	12.5500					105.2461
FXT 1/01/1919V	KE000000963	28-Feb-19	12-Feb-29	3,438	32,808.00	Fixed	12.4380	11.8000	106.3843	104.8708	104.1114	300,000,000
FXT 1/01/1919V	KE000000963	28-Feb-19	12-Feb-29	3,438	32,808.00	Fixed	12.4380	11.8750	106.5207	104.8672	104.1114	100,000,000
FXT 2/01/1919V	KE000000987	15-Apr-19	2-Apr-29	3,457	51,326.72	Fixed	12.3000					103.3630
FXT 3/01/19V	KE000000487	19-Aug-19	6-Aug-29	3,363	45,614.80	Fixed	11.5170	11.0500	104.5304	102.7289	102.8938	79,000,000
FIFTEEN YEAR BONDS												
FXT 1/01/2019V	KE0000001345	26-Mar-07	2-Mar-22	874	3,654.80	Fixed	14.5000					102.3650
FXT 2/01/2019V	KE0000001362	26-Jun-07	8-Jun-22	965	3,668.84	Fixed	13.5000					102.7235
FXT 2/01/2019V	KE0000001362	26-Jun-07	7-Jun-22	1,179	36,665.10	Fixed	13.5000					107.5245
FXT 1/01/2019V	KE0000001428	31-Mar-08	13-Mar-23	1,245	33,963.50	Fixed	12.5000					107.1822
FXT 2/01/2019V	KE000000436	26-Oct-08	7-Oct-23	1,819	14,420.45	Fixed	12.5000					108.8000
FXT 2/01/2019V	KE000000050	29-Mar-10	15-Mar-25	1,573	22,336.25	Fixed	10.2500					105.6572
FXT 2/01/2019V	KE000000105	26-Mar-11	4-Mar-25	2,248	13,113.10	Fixed	10.2500					102.4512
FXT 2/01/2119V	KE000000372	24-Sep-12	6-Sep-27	2,883	49,304.95	Fixed	11.0000					104.7790
FXT 1/01/2119V	KE000000376	23-Feb-13	7-Feb-28	3,037	42,138.45	Fixed	10.2400					102.3465
FXT 2/01/2119V	KE000000368	28-Apr-13	10-Apr-28	3,100	24,001.225	Fixed	12.0000					104.0374
FXT 1/01/2119V	KE000000342	26-Mar-14	8-Mar-29	3,177	35,557.470	Fixed	12.8500					105.0512
FXT 2/01/2119V	KE000000371	26-Feb-14	3-Oct-30	3,150	1,484.360	Fixed	12.7500					104.4480
FXT 1/01/2119V	KE000000340	26-Jan-19	8-Jun-34	3,200	14,719.750	Fixed	12.8570					102.9488
FXT 2/01/2119V	KE0000001104	13-Mar-16	24-Mar-34	3,300	3,318.16	Fixed	12.7380					102.2000
FXT 2/01/2119V	KE0000001328	29-Jul-19	10-Jul-34	5,362	50,578.30	Fixed	12.3400					102.2885
TWENTY YEAR BONDS												
FXT 1/01/2019V	KE0000001493	30-Jun-08	5-Jun-28	3,158	38,145.10	Fixed	13.7500					113.2817
FXT 1/01/2019V	KE0000001176	30-Mar-11	5-Mar-31	4,220	3,360.85	Fixed	10.0000					87.8769
FXT 1/01/2019V	KE0000001944	26-Dec-12	1-Nov-32	4,708	44,851.85	Fixed	10.0000					95.5981
FXT 1/01/2019V	KE000000064	26-Sep-16	1-Sep-36	6,168	12,761.20	Fixed	14.0000					109.8946
FXT 1/01/2019V	KE000000325	26-Mar-16	1-Mar-36	8,712	23,063.85	Fixed	13.2000					102.4456
FXT 2/01/2019V	KE000000865	24-Sep-12	5-Jul-38	6,838	15,820.75	Fixed	13.2000					106.3216
FXT 1/01/2019V	KE000000094	12-Apr-15	2-Mar-35	7,507	23,684.15	Fixed	12.5000	12.7000	101.2730	101.2335	101.2735	160,000,000
TWENTY FIVE YEAR BONDS												
FXT 1/01/2019V	KE000000094	12-Apr-15	2-Mar-35	7,507	23,684.15	Fixed	12.5000	12.7000	101.2730	101.2335	101.2735	160,000,000
THIRTY YEAR BONDS												
FXT 1/01/2019V	KE0000000136	28-Feb-11	21-Feb-41	7,789	28,144.70	Fixed	12.0000					94.1774
INFRASTRUCTURE BONDS												
IFB 1/200812V	KE0000001194	22-Feb-09	8-Feb-21	492	7,864.37	Fixed	12.5000					104.1666
IFB 2/200812V	KE0000000284	7-Dec-09	22-Jun-21	789	12,111.05	Fixed	12.0000					101.5136
IFB 1/01/112V	KE0000000242	3-Oct-11	18-Sep-21	1,434	10,283.10	Fixed	12.0000	10.2000	106.2689	104.5418	104.8901	200,000,000
IFB 1/01/112V	KE0000000242	3-Oct-11	18-Sep-21	1,434	10,283.10	Fixed	12.0000					104.8901
IFB 1/01/132V	KE0000001104	30-Sep-13	15-Sep-26	1,162	12,283.25	Fixed	11.0000					104.2001
IFB 1/01/142V	KE0000001104	27-Oct-14	12-Oct-26	2,054	36,480.90	Fixed	11.0000					103.9984
IFB 1/01/152V	KE0000001105	14-Dec-15	2-Nov-24	1,875	25,119.55	Fixed	11.0000					101.6592
IFB 1/01/162V	KE0000001653	30-Mar-16	15-Mar-27	2,708	51,192.20	Fixed	11.0000	10.4393	102.3114	101.6466	101.6466	100,000,000
IFB 1/01/162V	KE0000001653	30-Mar-16	15-Mar-27	2,708	51,192.20	Fixed	11.0000	10.2000	103.0353	102.3705	102.3725	338,400,000
IFB 1/01/162V	KE0000001653	30-Mar-16	15-Mar-27	2,708	51,192.20	Fixed	11.0000					102.3725
IFB 1/01/162V	KE0000004654	23-Mar-16	13-Mar-27	2,708	51,192.20	Fixed	11.0000	10.1000	103.3450	102.4792	102.4725	201,400,000
IFB 1/01/162V	KE0000006658	24-Mar-16	15-Mar-27	2,708	51,192.20	Fixed	11.0000					106.4460
IFB 1/01/162V	KE0000006658	24-Mar-16	15-Mar-27	2,708	51,192.20	Fixed	11.0000					106.2024
IFB 1/01/172V	KE0000000885	27-Feb-17	12-Feb-28	3,458	14,338.40	Fixed	12.2500					101.6234
IFB 1/01/172V	KE000000798	27-Nov-17	18-Nov-24	1,861	41,462.40	Fixed	12.5000					109.9518
IFB 1/01/182V	KE000000809	29-Jan-18	10-Jan-31	4,836	41,250.34	Fixed	12.5000					108.3868
IFB 1/01/182V	KE0000001104	19-Nov-18	25-Oct-38	8,950	49,393.25	Fixed	11.9500	11.2200	106.5830	104.7242	104.5399	300,000,000
IFB 1/01/182V	KE0000001104	19-Nov-18	25-Oct-38	8,950	49,393.25	Fixed	11.9500	11.1500	110.0598	105.1980	105.5399	275,000,000
IFB 1/01/182V	KE000000790	28-May-18	22-Feb-44	1,861	12,303.06	Fixed	12.5000					104.4440
IFB 1/01/182V	KE000000796	11-Apr-17	8-Apr-30	176	190.00	Fixed	10.0000	10.0000	100.1900	100.0000	100.0000	90,738
IFB 1/01/182V	KE0000007210	11-Sep-17	7-Sep-30	324	444.00	Fixed	10.0000	10.0000	100.9600	100.0000	100.0000	963,317
BONDS & CALL/BUY BACK TRANSACTIONS												
FXT 1/01/112V	KE0000000242	3-Oct-11	18-Sep-21	1,434	10,283.10	Fixed	12.0000	10.4300	105.6605	104.5398	104.8901	147,750,000
FXT 1/01/142V	KE0000001653	30-Mar-16	15-Mar-27	2,708	51,192.20	Fixed	11.0000	10.4300	102.3410	101.6611	102.3725	300,000,000
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION												
FXT 1/01/2019V	KE0000000675	24-Sep-12	6-Sep-27	2,883	48,304.95	Fixed	11.0000	10.4400	103.8200	102.9496	99.1790	16,800,000
FXT 1/01/192V	KE0000000323	28-Jun-19	28-Jun-20	468	23,774.63	Fixed	11.7035	9.8000	103.9200	101.8318	101.1773	18,800,000
FXT 1/01/192V	KE0000000323	28-Jun-19	28-Jun-21	468	23,774.63	Fixed	10.7035		103.2067	100.9138	101.1773	20,000,000
FXT 1/01/1919V	KE000000963	28-Feb-19	12-Feb-29	3,438	32,808.00	Fixed	12.4380	12.6200	103.9842	102.2707	104.1114	600,000
FXT 1/01/1919V	KE0000001104	13-Mar-16	24-Mar-34	3,300	23,113.10	Fixed	11.0000	10.8910	105.7599	100.9190	101.6592	500,000
FXT 1/01/1919V	KE000000798	27-Aug-18	14-Aug-28	1,861	41,462.40	Fixed	12.5000	9.5664	114.5100	109.6880	109.0518	20,000,000
FXT 1/01/1919V	KE000000790	28-May-18	22-Feb-44	1,861	12,303.06	Fixed	12.5000	10.0000	105.1447	101.4447	101.4447	1,000,000
FXT 1/01/1919V	KE000000790	28-May-18	22-Feb-44	1,861	12,303.06	Fixed	12.5000	10.4006	109.2572	104.5168	104.4940	1,000,000
CORPORATE BONDS												
CENTUM BOND SERIES UNSECURED FIXED RATE AND EQUITY LINKED NOTES												
CTNB.BD.08.20.12.15	KE0000000281	15-Jun-15	8-Jun-20	237	3,899.22	FIXED	13.0000					99.9684
CTNB.BD.08.20.12.15	KE0000000282	15-Jun-15	8-Jun-20	237	2,100.77	FIXED	12.5000					100.0000
CTNB.BD.08.20.12.15	KE0000000286	15-Jun-15	8-Jun-20	237	1,400.00	FIXED	12.5000					100.0000
CONSOLIDATED BANK OF KENYA LTD. MEDIUM TERM NOTE PROGRAMME												
CON.BD.FX0308210217V	KE0000002382	30-Jul-12	22-Oct-19	7	2,166.67	FIXED	13.2500					