

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE											September 13, 2019		
Issue No.	TSN 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													
TWO YEAR BONDS													
KFD 120112Y	KE000007382	26-Sep-17	23-Sep-19	16	20,692.85	Fixed		11.6130				101,4786	
KFD 120101Y	KE000007923	28-Jun-17	25-Jun-19	609	23,774.03	Fixed						101,0045	
FIVE YEAR BONDS													
KFD 120105Y	KE000002342	28-Jun-15	22-Jun-20	293	30,656.05	Fixed		13.1930				103,6338	
KFD 120101Y	KE000003098	30-Nov-15	23-Nov-20	437	30,873.85	Fixed		13.8900				106,8605	
KFD 120101Y	KE000004548	25-Apr-16	19-Apr-21	584	19,544.20	Fixed						107,1136	
KFD 120101Y	KE000005107	25-Jun-16	19-Jun-21	493	24,995.20	Fixed						107,2172	
KFD 120101Y	KE000005439	26-Sep-16	20-Sep-21	1,111	23,951.05	Fixed		9.8500	112.4278	112.4278		106,9624	
KFD 120101Y	KE000007434	28-Aug-17	22-Aug-22	1,074	13,132.20	Fixed						107,6038	
KFD 120101Y	KE000007766	23-Oct-17	17-Oct-22	1,130	13,504.84	Fixed						107,8564	
KFD 120101Y	KE000008218	28-Mar-18	20-Mar-23	1,284	30,795.55	Fixed						106,9611	
KFD 120101Y	KE000008547	20-Feb-19	19-Feb-24	1,620	20,993.62	Fixed		8.5000	105.6880	105.1279		103,0263	
KFD 120101Y	KE000009106	13-May-19	8-May-24	1,607	28,216.15	Fixed						104,7853	
TEN YEAR BONDS													
KFD 120101Y	KE000003329	28-Apr-10	13-Apr-20	213	19,394.15	Fixed						99,5118	
KFD 120101Y	KE000003998	13-Nov-10	19-Oct-20	493	18,840.90	Fixed						99,8806	
KFD 120101Y	KE000004258	26-Jun-12	13-Jun-22	1,004	35,273.20	Fixed						105,3868	
KFD 120101Y	KE000006037	1-Jul-13	19-Jun-23	1,375	39,248.20	Fixed						109,0735	
KFD 120101Y	KE000008860	23-May-15	18-Jan-24	1,585	38,852.15	Fixed						109,8960	
KFD 120101Y	KE000008329	28-Aug-16	17-Aug-26	2,530	18,306.45	Fixed						121,7105	
KFD 120101Y	KE000009727	31-Jul-17	19-Jul-27	3,078	27,841.80	Fixed						128,8660	
KFD 120101Y	KE000009786	27-Aug-18	14-Aug-28	3,028	40,006.85	Fixed						127,3464	
KFD 120101Y	KE000009216	17-Dec-18	4-Feb-29	3,370	28,158.98	Fixed						123,0230	
KFD 120101Y	KE000009653	23-Feb-19	13-Feb-29	3,440	32,889.00	Fixed						124,8000	
KFD 120101Y	KE000009877	15-Apr-19	2-Apr-29	3,489	51,328.72	Fixed						103,9622	
KFD 120101Y	KE000004876	19-Aug-19	8-Aug-29	3,615	45,014.60	Fixed						103,9661	
FIFTEEN YEAR BONDS													
KFD120013Y	KE100001345	28-Mar-07	7-Mar-22	906	3,454.60	Fixed						102,3850	
KFD120023Y	KE100001382	26-Jun-07	6-Jun-22	997	33,848.84	Fixed		13.9000				109,7245	
KFD120033Y	KE100001395	26-Nov-07	7-Nov-22	1,124	32,578.20	Fixed		12.8000				116,3407	
KFD120083Y	KE100001428	31-Mar-08	13-Mar-23	1,277	33,963.50	Fixed		12.5000				118,1195	
KFD120093Y	KE000004348	28-Oct-09	7-Oct-24	1,851	9,420.45	Fixed		12.6000				109,6165	
KFD120103Y	KE000004929	28-May-10	14-May-25	2,029	22,326.00	Fixed		12.8000				107,0073	
KFD120103Y	KE000004585	28-Aug-11	8-Sep-26	2,278	13,513.10	Fixed		9.0000				92,4912	
KFD120113Y	KE000005325	24-Sep-12	8-Sep-27	2,815	48,504.85	Fixed		11.0000				97,3388	
KFD120113Y	KE000005329	28-Feb-13	7-Feb-28	3,099	47,138.45	Fixed		11.2000				100,2495	
KFD120123Y	KE000005808	28-Feb-13	10-Feb-28	3,172	24,051,226	Fixed		12.6000				104,8092	
KFD120123Y	KE000005844	28-Mar-13	8-Mar-28	3,277	30,661,470	Fixed		12.6000				104,0788	
KFD120163Y	KE000008873	22-Oct-18	3-Oct-23	5,134	7,854,990	Fixed		12,7250				104,2480	
KFD120183Y	KE000008435	18-Jun-19	9-Jun-24	5,232	14,879,270	Fixed		12,8750				100,0732	
KFD120183Y	KE000001104	13-Mar-19	24-Apr-24	5,337	19,316.16	Fixed		12,7240				102,4260	
KFD120193Y	KE000001328	28-Jul-19	10-Jul-24	5,414	50,678.30	Fixed		12,3400				99,9350	
TWENTY YEAR BOND													
KFD120082Y	KE100001494	30-Jun-08	5-Jun-28	3,188	38,145.10	Fixed		13,7200				113,8746	
KFD120112Y	KE000003778	20-May-11	8-May-21	4,252	9,395.00	Fixed		10,0000				90,3284	
KFD120122Y	KE000003249	28-Nov-12	1-Nov-22	4,398	44,841.65	Fixed		12,0000				99,9061	
KFD120152Y	KE000005845	26-Sep-16	1-Sep-26	6,198	12,781.20	Fixed		10,0000				112,7916	
KFD120182Y	KE000003828	26-Mar-18	1-Mar-28	6,144	23,003.85	Fixed		13,2000				106,2265	
KFD120182Y	KE000008865	10-Jul-18	5-Jul-28	6,870	18,201.25	Fixed		13,2000				106,7216	
KFD120192Y	KE000009884	15-Apr-19	21-Mar-29	7,129	23,094.73	Fixed		12,8750				101,0396	
TWENTY FIVE YEAR BOND													
KFD120152Y	KE000003089	28-Jun-10	28-May-30	5,736	20,192.50	Fixed		11,2000				81,2611	
KFD120192Y	KE000009849	25-Jun-19	20-May-29	8,055	5,171.81	Fixed		13,4000				103,2196	
THIRTY YEAR BOND													
KFD120112Y	KE000004135	28-Feb-11	21-Jan-41	7,801	28,144.70	Fixed		12,0000				84,1774	
INFRASTRUCTURE BONDS													
IFB 1200912Y	KE000003196	23-Feb-09	8-Feb-21	514	7,868.27	Fixed		12,5000				104,1666	
IFB 1200912Y	KE000003204	7-Dec-09	22-Nov-21	891	10,111.00	Fixed		12,0000				101,5126	
IFB 120112Y	KE000003246	23-Oct-11	18-Sep-23	1,066	24,689.20	Fixed		12,8000				103,9091	
IFB 1201312Y	KE000003350	30-Sep-13	15-Sep-26	1,194	27,825.35	Fixed		10,0500	108,2803	103,0825		200,0000	
IFB 1201412Y	KE000003623	30-Mar-15	15-Mar-27	2,740	25,192.20	Fixed		11,0000				103,0984	
IFB 1201512Y	KE000004100	13-Dec-15	2-Dec-24	1,907	25,119.50	Fixed		11,8000				104,9871	
IFB 1201512Y	KE000004163	30-Mar-15	15-Mar-27	2,740	25,895.35	Fixed		8,9000	108,5589	108,5589		410,0000	
IFB 1201512Y	KE000004684	23-May-16	12-May-29	2,098	36,303.20	Fixed		12,8000				109,8983	
IFB 1201612Y	KE000004669	24-Oct-16	8-Oct-21	4,406	40,026.65	Fixed		12,0000				108,2924	
IFB 1201712Y	KE000005980	27-Feb-17	12-Feb-29	3,440	14,330.40	Fixed		12,8000				111,6324	
IFB 1201712Y	KE000007388	27-Nov-17	18-Nov-24	1,893	41,482.40	Fixed		12,0000				109,1884	
IFB 1201812Y	KE000008900	29-Jan-18	19-Nov-23	4,889	49,293.24	Fixed		12,8000				109,0929	
IFB 1201912Y	KE000009109	18-Nov-18	25-Oct-28	6,982	49,993.20	Fixed		12,8000				105,6468	
IFB 1201912Y	KE000009765	25-May-19	22-Feb-24	8,928	16,303.08	Fixed		12,0000	107,2211	107,4563		100,0000	
MAB12012Y	KE000007766	11-Apr-17	8-Apr-20	208	150.00	Fixed		10,0000	104,3100	106,0000		109,7073	
MAB2017Y	KE000007210	11-Sep-17	7-Sep-20	360	444.00	Fixed		10,0000	100,0000	100,0000		749,875	
BONDS SELL/BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION													
KFD 120101Y	KE000009923	28-Jun-19	25-Jun-21	590	23,774.03	Fixed		10,7010	8,7500	103,8693	102,4530	101,0045	4,800,000
KFD 120101Y	KE000009928	28-Jun-19	18-Jun-21	614	23,083.96	Fixed		12,7090	105,1818	103,5136	106,2856	106,2856	25,000,000
KFD 120101Y	KE000001382	26-Jun-07	6-Jun-22	997	33,848.84	Fixed		13,9000	116,1991	119,6927	109,7245	25,150,000	
KFD 120113Y	KE000003808	28-Apr-13	10-Apr-28	3,132	24,851,228	Fixed		12,0000	11,2559	108,7541	104,0068	104,9409	4,000,000
KFD 1201212Y	KE000003109	10-Jun-12	10-Jun-22	1,000	26,318.10	Fixed		12,0000	11,7899	105,5639	103,8075	99,8550	15,000,000
IFB 1201512Y	KE000004100	13-Dec-15	2-Dec-24	1,907	25,119.50	Fixed		11,0000	104,4614	101,8005	104,9871	6,000,000	
IFB 1201512Y	KE000004684	23-May-16	12-May-29	2,098	36,303.20	Fixed		12,8000	9,5508	113,8114	109,6951	109,8983	26,000,000
IFB 1201612Y	KE000004669	24-Oct-16	8-Oct-21	4,406	40,026.65	Fixed		12,0000	11,0000	109,6917	104,8440	106,2923	15,000,000
IFB 1201712Y	KE000005980	27-Feb-17	18-Nov-24	1,893	41,482.40	Fixed		12,0000	113,8114	110,0883	109,1884	18,000,000	
IFB 1201712Y	KE000007388	27-Nov-17	17-Feb-24	3,440	14,330.40	Fixed		12,0000	11,2200	105,9498	105,3015	111,6324	1,000,000
IFB 1201812Y	KE000008900	29-Jan-18	19-Nov-23	4,889	41,293.24	Fixed		12,0000	13,3348	108,7912	107,2016	109,0929	2,900,000
CORPORATE BONDS													
CENTUM BOND SENIOR UNSECURED FIXED RATE AND EQUITY LINKED NOTES													
CTNB 80 08 08 2017	KE000002295	15-Jun-15	8-Jun-20	289	3,892.22	FIXED		13,8000				99,9884	
CTNB 80 08 08 2015.5	KE000002872	15-Jun-15	8-Jun-20	289	2,100.77	FIXED		12,0000				100,0000	
CTNB 80 08 08 20 12.5V	KE000002989	15-Jun-15	8-Jun-20	289	2,100.77	FIXED		12,0000				8,0000	
CONSOLIDATED BANK OF KENYA LTD MEDIUM TERM NOTE PROGRAMME													
CON BK F.XD.SBN201212Y	KE000002382	30-Jul-12	22-Oct-13	39	1,480.40	FIXED		13,2000				100,0024	
CON BK F.XD.SBN201212Y	KE000002390	30-Jul-12</											