

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE											September 16, 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 (KES)
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS ABOVE KES 50 MILLION												September 16, 2019
TWO YEAR BONDS												
FXD 120112Y	KE00000382	26-Sep-17	23-Sep-19	47	20,892.85	Fixed		11.6130				101,4786
FXD 120115Y	KE00000392	26-Jun-15	26-Jun-17	497	23,774.03	Fixed						101,0045
FIVE YEAR BONDS												
FXD 120115Y	KE00000345	26-Jun-15	22-Jun-20	290	30,856.05	Fixed		13.1700				103,6338
FXD 120116Y	KE00000398	30-Nov-15	23-Nov-20	434	30,373.85	Fixed		13.8200				106,8605
FXD 120116Y	KE00000458	26-Apr-16	19-Apr-21	581	19,544.20	Fixed		14.3400				107,1136
FXD 120116Y	KE00000510	26-Jun-16	19-Jun-21	472	24,395.26	Fixed		14.0800				107,2172
FXD 120116Y	KE00000459	26-Sep-16	20-Sep-21	1,111	23,051.05	Fixed		13.1100				112,4278
FXD 120117Y	KE00000744	26-Aug-17	22-Aug-22	1,071	13,112.20	Fixed		12.4600				107,8038
FXD 120117Y	KE00000746	23-Oct-17	17-Oct-22	1,137	13,504.84	Fixed		12.5170				103,8564
FXD 120118Y	KE00000818	26-Mar-18	20-Mar-23	1,281	30,795.55	Fixed		12.2800				106,9611
FXD 120118Y	KE00000847	20-Feb-18	19-Feb-23	1,617	20,993.62	Fixed		11.3000				105,1273
FXD 120118Y	KE00000908	13-May-18	8-May-23	1,604	28,216.15	Fixed		10.8720				103,7363
TEN YEAR BONDS												
FXD 120112Y	KE00000339	26-Apr-10	13-Apr-20	210	19,794.15	Fixed		8.7900				99,5118
FXD 120112Y	KE00000399	13-Nov-10	19-Oct-20	399	18,840.00	Fixed		9.3070				99,8806
FXD 120112Y	KE00000358	26-Jun-12	13-Jun-22	1,001	35,273.20	Fixed		10.5868				109,4735
FXD 120112Y	KE00000607	1-Jul-13	19-Jun-23	1,372	39,248.20	Fixed		12.3710				109,6735
FXD 120112Y	KE00000890	23-May-15	18-Jun-24	1,562	38,852.16	Fixed		12.1800				109,8960
FXD 120112Y	KE00000839	28-Aug-16	17-Aug-26	2,527	18,306.45	Fixed		10.0300				121,7105
FXD 120112Y	KE00000327	31-Jul-17	19-Jul-27	3,078	27,841.80	Fixed		12.8860				109,2700
FXD 120112Y	KE00000876	27-Aug-18	18-Aug-28	3,055	40,006.85	Fixed		12.8860				107,3464
FXD 120112Y	KE00000918	17-Dec-18	4-Feb-29	3,367	28,158.98	Fixed		12.9200				102,7166
FXD 120112Y	KE00000963	23-Feb-19	13-Feb-29	3,437	32,800.00	Fixed		12.8200				105,0385
FXD 120112Y	KE00000987	15-Apr-19	2-Apr-29	3,486	51,328.72	Fixed	11.5200	109.6084	104.4026	103.9622		200,000.00
FXD 120112Y	KE000004876	19-Aug-19	6-Aug-29	3,612	45,014.60	Fixed		11.5170				103,9661
FIFTEEN YEAR BONDS												
FXD 1202115Y	KE100001345	26-Mar-07	7-Mar-22	993	3,454.60	Fixed		12.8600				102,3850
FXD 1202115Y	KE100001352	26-Jun-07	6-Jun-22	994	33,484.84	Fixed		13.8000				109,1745
FXD 1202115Y	KE100001369	26-Nov-07	7-Nov-22	1,148	32,588.70	Fixed	9.8500	111.3323	107.9264	107.9264		200,000.00
FXD 1202115Y	KE100001428	31-Mar-08	13-Mar-23	1,274	33,983.50	Fixed		12.5000				108,1195
FXD 1202115Y	KE00000438	26-Oct-09	7-Oct-24	1,468	9,420.45	Fixed		12.6200				109,4815
FXD 1202115Y	KE00000356	26-May-10	10-May-25	2,029	29,200.00	Fixed		12.8000				109,0073
FXD 1202115Y	KE00000455	26-Aug-11	8-Sep-26	2,275	13,513.70	Fixed		9.0000				92,4912
FXD 1202115Y	KE00000375	24-Sep-12	8-Sep-27	2,612	48,504.85	Fixed		11.0000				99,1338
FXD 1202115Y	KE00000379	26-Feb-13	7-Feb-28	3,096	47,138.45	Fixed		11.2600				100,4895
FXD 1202115Y	KE00000388	26-Jun-13	10-Jun-28	3,179	24,051.205	Fixed		12.6200				104,8297
FXD 1202115Y	KE00000484	26-Mar-14	9-Mar-29	3,077	30,601.475	Fixed		12.6200				104,0786
FXD 1202115Y	KE00000872	22-Oct-18	3-Oct-33	5,131	7,854.990	Fixed		12.7200				104,2480
FXD 1202115Y	KE00000849	26-Jun-18	9-Jun-33	5,229	14,919.270	Fixed		12.8700				109,0732
FXD 1202115Y	KE000001104	13-Mar-19	26-Apr-34	5,334	19,316.16	Fixed	12.4200	106.5885	102.1906	102.4200		620,000.00
FXD 1202115Y	KE000001328	29-Jul-19	10-Jul-34	5,411	50,378.30	Fixed	12.3400	102.3000	101.8962	100.2540	99.9350	100,000.00
TWENTY YEAR BONDS												
FXD 120812Y	KE100001494	30-Jun-08	5-Jun-28	3,185	38,145.10	Fixed		13.7600				113,8766
FXD 120112Y	KE00000378	26-Jun-11	6-Jun-21	4,249	9,395.00	Fixed		10.0000				90,1234
FXD 120120Y	KE00000349	26-Nov-12	1-Nov-32	4,396	44,481.65	Fixed		12.0000				99,3961
FXD 120120Y	KE00000875	26-Sep-16	1-Sep-36	6,196	12,781.20	Fixed		10.0000				112,7816
FXD 120120Y	KE00000325	26-Mar-16	1-Mar-36	6,511	23,003.85	Fixed		13.0000				106,0569
FXD 120120Y	KE00000865	10-Jul-18	6-Jul-38	6,887	18,201.25	Fixed		13.0000				106,3216
FXD 120120Y	KE00000964	15-Apr-19	21-Mar-39	7,128	23,084.73	Fixed		12.8700				101,0396
TWENTY FIVE YEAR BONDS												
FXD 120120Y	KE00000389	26-Jun-10	28-May-35	5,733	20,192.50	Fixed		11.2000				91,2611
FXD 120120Y	KE00000949	26-Jun-19	26-May-44	6,602	5,171.40	Fixed		13.4000				103,2196
THIRTY YEAR BONDS												
FXD 120120Y	KE000001335	28-Feb-11	21-Feb-41	7,798	28,144.70	Fixed		12.0000				84,1774
INFRASTRUCTURE BONDS												
IFB 12000912Y	KE000003196	23-Feb-09	8-Feb-21	511	7,868.27	Fixed		12.8000				104,1666
IFB 12000912Y	KE000003204	7-Dec-09	22-Nov-21	798	10,111.00	Fixed		12.0000				101,5126
IFB 120112Y	KE000002245	8-Oct-11	18-Sep-23	1,469	24,680.00	Fixed		12.8000				103,3091
IFB 120131Y	KE000003130	30-Sep-13	15-Sep-26	2,191	27,825.35	Fixed	10.0210	108.4662	103.1787	103.0825		200,000.00
IFB 120141Y	KE000001853	30-Mar-15	15-Mar-27	2,737	51,192.20	Fixed		11.0000				103,0984
IFB 120151Y	KE000004100	13-Dec-15	2-Dec-24	1,904	25,119.50	Fixed		11.0000				104,9871
IFB 120151Y	KE000001853	30-Mar-15	15-Mar-27	2,737	25,895.35	Fixed		11.0000				108,3599
IFB 120151Y	KE00000484	23-May-16	12-May-29	2,085	36,303.20	Fixed	10.2500	111.5385	107.4485	109.8882		150,000.00
IFB 120161Y	KE00000869	24-Oct-16	8-Oct-29	4,603	40,006.85	Fixed		12.0000				111,6324
IFB 120171Y	KE00000980	27-Feb-17	12-Feb-29	3,437	14,330.40	Fixed		12.0000				109,1884
IFB 120171Y	KE00000798	27-Nov-17	18-Nov-24	1,990	41,882.40	Fixed		12.0000				109,1884
IFB 120181Y	KE00000950	29-Jan-18	10-Jan-31	4,885	19,029.24	Fixed		12.8000				109,9297
IFB 120181Y	KE000003109	19-Nov-18	25-Oct-38	6,979	49,993.26	Fixed		11.8000				105,6468
IFB 120181Y	KE00000795	26-Mar-19	22-Feb-44	8,925	16,303.08	Fixed		12.0000				101,6563
MAR012019	KE00000766	11-Sep-17	8-Apr-20	205	150.00	Fixed	10.0000	104.4000	100.0000	100.0000		99.718
MAR012019	KE000007210	11-Sep-17	7-Sep-20	357	444.00	Fixed	10.0000	100.1700	100.0000	100.0000		1,484.410
BONDS SELL/BUY BACK TRANSACTIONS												
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION												
FXD 120118Y	KE000001328	29-Jul-19	10-Jul-34	5,411	50,378.30	Fixed	12.3400	111.7600	105.6584	103.9592	99.9350	19,700.00
FXD 120112Y	KE000001100	14-Dec-15	2-Dec-24	1,904	25,119.50	Fixed	10.8500	105.9192	100.9277	104.0871		2,000.00
FXD 120112Y	KE000001100	14-Dec-15	2-Dec-24	1,904	25,119.50	Fixed	10.8500	105.9204	101.9599	104.0871		1,000.00
FXD 120112Y	KE00000484	23-May-16	12-May-29	2,085	36,303.20	Fixed	12.0000	113.4878	108.4013	109.8583		6,000.00
FXD 120112Y	KE00000798	27-Nov-17	18-Nov-24	1,990	41,882.40	Fixed	10.0000	110.1900	111.6894	107.9372		40,000.00
FXD 120117Y	KE00000798	27-Nov-17	18-Nov-24	1,990	41,882.40	Fixed	10.0000	112.8295	108.9833	109.1884		7,000.00
CORPORATE BONDS												
CENTURY BOND SENIOR UNSECURED FIXED RATE AND EQUITY LINKED NOTES												
CTNB BD 08.08.2013	KE000003705	15-Jun-13	8-Jun-23	298	3,899.22	FIXED		13.0000				99.9884
CTNB BD 08.08.2013 S	KE000002872	15-Jun-13	8-Jun-23	298	2,100.77	FIXED		12.5000				100.0000
CTNB BD 08.08.2013 V	KE000002981	15-Jun-13	8-Jun-23	298	2,100.77	FIXED		12.5000				8,5000
CONSOLIDATED BANK OF KENYA LTD. MEDIUM TERM NOTE PROGRAMME												
CON BK FD 05/2012Y	KE200002992	30-Jul-12	22-Oct-19	36	1,480.60	FIXED		13.2500				100.0024
CON BK FD 05/2013Y	KE200002990	30-Jul-12	22-Oct-19	36	195.50	FIXED		13.6000				99.9451
CON BK FD 05/2017Y	KE000004038	30-Jul-12	22-Oct-19	36	1,900	T B (18%) + 2%						100.0000
KENGEN PUBLIC INFRASTRUCTURE BOND OFFER 2019												
IFB 12000912Y	KE1000001741	2-Nov-09	31-Oct-19	45	3,125.00	FIXED		12.5000				97.2695
INDUSTRIAL FINANCE MEDIUM TERM NOTE												
IFB (IFCA) 02/2012Y	KE000003394	22-Oct-12	14-Oct-19	28	2,969.10	FIXED		13.0000				100.8509
CEC INSURANCE GROUP LTD MEDIUM TERM NOTE												
IC 30.27.2015	KE300000906	8-Oct-1										