



BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

October 31, 2018

| Issue No. | ISIN CODE | Issue Date | Maturity Date | Days To Maturity | Issued 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 | | | | | | | | | | | | |
| TWO YEAR BONDS | | | | | | | | | | | | |
| FXD 3/2016/2Yr | KE5000006873 | 19-Dec-16 | 17-Dec-18 | 47 | 25,477.55 | Fixed | 12.5090 | | | | 101.2642 | |
| FXD 1/2017/2Yr | KE5000007657 | 25-Sep-17 | 23-Sep-19 | 327 | 20,489.95 | Fixed | 11.6190 | | | | 101.5598 | |
| FIVE YEAR BONDS | | | | | | | | | | | | |
| FXD 3/2013/5Yr | KE4000002675 | 25-Nov-13 | 19-Nov-18 | 19 | 26,838.89 | Fixed | 11.9520 | | | | 100.6728 | |
| FXD 1/2014/5Yr | KE3000009813 | 28-Apr-14 | 23-Apr-19 | 173 | 25,733.70 | Fixed | 10.8700 | | | | 100.8319 | |
| FXD 2/2014/5Yr | KE5000005214 | 23-Jun-14 | 17-Jun-19 | 229 | 29,381.17 | Fixed | 11.9340 | | | | 101.7811 | |
| FXD 1/2015/5Yr | KE5000002542 | 29-Jun-15 | 22-Jun-20 | 600 | 30,956.05 | Fixed | 13.1930 | | | | 102.6743 | |
| FXD 2/2015/5Yr | KE5000003094 | 30-Nov-15 | 23-Nov-20 | 754 | 30,673.85 | Fixed | 13.9200 | | | | 105.8515 | |
| FXD 1/2016/5Yr | KE5000004548 | 25-Apr-16 | 19-Apr-21 | 901 | 19,544.20 | Fixed | 14.3340 | 10.8000 | 107.8464 | 107.4920 | 107.5003 | 80,000,000 |
| FXD 2/2016/5Yr | KE5000005107 | 25-Jul-16 | 19-Jul-21 | 992 | 24,395.30 | Fixed | 14.0690 | | | | 106.6487 | |
| FXD 3/2016/5Yr | KE5000006436 | 26-Sep-16 | 20-Sep-21 | 1,111 | 23,051.05 | Fixed | 13.1120 | 10.9500 | 106.5529 | 105.2201 | 104.8533 | 100,000,000 |
| FXD 3/2016/5Yr | KE5000006436 | 26-Sep-16 | 20-Sep-21 | 1,111 | 23,051.05 | Fixed | 13.1120 | 11.0000 | 106.4274 | 105.0946 | 104.8533 | 400,000,000 |
| FXD 1/2017/5Yr | KE5000007454 | 28-Aug-17 | 22-Aug-22 | 1,391 | 12,112.30 | Fixed | 12.8650 | | | | 103.8108 | |
| FXD 2/2017/5Yr | KE5000007764 | 23-Oct-17 | 17-Oct-22 | 1,447 | 13,504.64 | Fixed | 12.5170 | | | | 103.9554 | |
| FXD 1/2018/5Yr | KE5000008218 | 26-Mar-18 | 20-Mar-23 | 1,601 | 30,795.55 | Fixed | 12.2990 | | | | 103.3731 | |
| TEN YEAR BONDS | | | | | | | | | | | | |
| FXD 1/2009/10Yr | KE4000004368 | 27-Sep-09 | 15-Apr-19 | 166 | 27,039.26 | Fixed | 10.7500 | | | | 100.9073 | |
| FXD 1/2010/10Yr | KE4000003329 | 26-Apr-10 | 13-Apr-20 | 530 | 19,394.15 | Fixed | 8.7900 | | | | 97.0856 | |
| FXD 2/2010/10Yr | KE1000001998 | 01-Nov-10 | 19-Oct-20 | 719 | 18,849.90 | Fixed | 9.3070 | | | | 100.8677 | |
| FXD 1/2012/10Yr | KE2000002358 | 25-Jun-12 | 13-Jun-22 | 1,321 | 35,273.70 | Fixed | 12.7050 | | | | 104.1034 | |
| FXD 1/2013/10Yr | KE2000006637 | 01-Jul-13 | 19-Jun-23 | 1,692 | 39,248.20 | Fixed | 12.3710 | | | | 103.0400 | |
| FXD 1/2014/10Yr | KE3000008890 | 25-May-15 | 15-Jan-24 | 1,902 | 35,852.15 | Fixed | 12.1800 | | | | 101.7165 | |
| FXD 1/2016/10Yr | KE5000006329 | 29-Aug-16 | 17-Aug-26 | 2,847 | 18,306.45 | Fixed | 15.0390 | | | | 113.8517 | |
| FXD 1/2017/10Yr | KE5000007327 | 31-Jul-17 | 19-Jul-27 | 3,183 | 27,541.80 | Fixed | 12.9660 | | | | 102.9335 | |
| FXD 1/2018/10Yr | KE5000008762 | 27-Aug-18 | 14-Aug-28 | 3,575 | 40,606.85 | Fixed | 12.6860 | | | | 102.1238 | |
| TWELVE YEAR BONDS | | | | | | | | | | | | |
| FXD1/2007/12Yr | KE1000001337 | 28-May-07 | 13-May-19 | 194 | 4,864.60 | Fixed | 13.0000 | | | | 102.1474 | |
| FIFTEEN YEAR BONDS | | | | | | | | | | | | |
| FXD1/2007/15Yr | KE1000001345 | 26-Mar-07 | 07-Mar-22 | 1,223 | 3,654.60 | Fixed | 14.5000 | | | | 102.3850 | |
| FXD2/2007/15Yr | KE1000001352 | 25-Jun-07 | 06-Jun-22 | 1,314 | 33,646.84 | Fixed | 13.5000 | 11.3500 | 111.4606 | 106.1941 | 106.6762 | 200,000,000 |
| FXD3/2007/15Yr | KE1000001360 | 26-Nov-07 | 07-Nov-22 | 1,468 | 32,958.10 | Fixed | 12.5000 | | | | 103.7933 | |
| FXD1/2008/15Yr | KE1000001428 | 31-Mar-08 | 13-Mar-23 | 1,594 | 33,963.50 | Fixed | 12.5000 | 11.4000 | 105.1906 | 103.6796 | 103.2509 | 200,000,000 |
| FXD1/2009/15Yr | KE4000003436 | 26-Oct-09 | 07-Oct-24 | 2,168 | 9,420.45 | Fixed | 12.5000 | | | | 103.3517 | |
| FXD1/2010/15Yr | KE4000003550 | 29-Mar-10 | 10-Mar-25 | 2,322 | 22,336.25 | Fixed | 10.2500 | | | | 92.1359 | |
| FXD2/2010/15Yr | KE2000001558 | 25-Apr-11 | 08-Dec-25 | 2,595 | 13,513.10 | Fixed | 9.0000 | | | | 82.9068 | |
| FXD1/2012/15Yr | KE4000003675 | 24-Sep-12 | 06-Sep-27 | 3,232 | 27,093.60 | Fixed | 11.0000 | | | | 93.0495 | |
| FXD1/2013/15Yr | KE4000003790 | 25-Feb-13 | 07-Feb-28 | 3,386 | 42,138.45 | Fixed | 11.2500 | | | | 94.2315 | |
| FXD2/2013/15Yr | KE4000003808 | 29-Apr-13 | 10-Apr-28 | 3,449 | 24,001.225 | Fixed | 12.0000 | | | | 98.8875 | |
| FXD1/2018/15Yr | KE5000008832 | 28-May-18 | 09-May-33 | 5,304 | 12,863.500 | Fixed | 12.6500 | | | | 100.7703 | |
| FXD2/2018/15Yr | KE5000008879 | 22-Oct-18 | 03-Oct-33 | 5,451 | 7,854.060 | Fixed | 12.7500 | 12.6800 | 100.7706 | 100.4554 | 100.0000 | 450,000,000 |
| TWENTY YEAR BOND | | | | | | | | | | | | |
| FXD1/2008/20Yr | KE1000001493 | 30-Jun-08 | 05-Jun-28 | 3,505 | 38,145.10 | Fixed | 13.7500 | | | | 105.3909 | |
| FXD1/2011/20Yr | KE2000002176 | 30-May-11 | 05-May-31 | 4,569 | 9,365.89 | Fixed | 10.0000 | | | | 80.1204 | |
| FXD1/2012/20Yr | KE4000003949 | 26-Nov-12 | 01-Nov-32 | 5,115 | 44,581.65 | Fixed | 12.0000 | | | | 96.3874 | |
| FXD1/2016/20Yr | KE5000006843 | 26-Sep-16 | 01-Sep-36 | 6,515 | 12,761.20 | Fixed | 14.0000 | | | | 104.7040 | |
| FXD1/2018/20Yr | KE5000008225 | 26-Mar-18 | 01-Mar-38 | 7,061 | 23,063.95 | Fixed | 13.2000 | | | | 103.5438 | |
| FXD2/2018/20Yr | KE5000008655 | 30-Jul-18 | 05-Jul-38 | 7,187 | 15,820.75 | Fixed | 13.2000 | 12.6000 | 107.6575 | 104.2850 | 103.1350 | 400,000,000 |
| TWENTY FIVE YEAR BOND | | | | | | | | | | | | |
| FXD1/2010/25Yr | KE4000003089 | 28-Jun-10 | 28-May-35 | 6,053 | 20,192.50 | Fixed | 11.2500 | | | | 91.2611 | |
| FXD1/2018/25Yr | KE5000008549 | 25-Jun-18 | 25-May-43 | 8,972 | 5,171.81 | Fixed | 13.4000 | | | | 100.7542 | |
| THIRTY YEAR BOND | | | | | | | | | | | | |
| SDB 1/2011/30Yr | KE2000002135 | 28-Feb-11 | 21-Jan-41 | 8,118 | 28,144.70 | Fixed | 12.0000 | | | | 91.3180 | |
| INFRASTRUCTURE BONDS | | | | | | | | | | | | |
| IFB 1/2009/12Yr | KE4000003196 | 23-Feb-09 | 08-Feb-21 | 831 | 19,726.85 | Fixed | 12.5000 | | | | 105.5922 | |
| IFB 2/2009/12Yr | KE4000003204 | 07-Dec-09 | 22-Nov-21 | 1,118 | 18,897.65 | Fixed | 12.0000 | | | | 101.5126 | |
| IFB 2/2010/9Yr | KE4000003584 | 31-Aug-10 | 19-Sep-19 | 323 | 32,871.55 | Fixed | 6.0000 | | | | 96.0481 | |
| IFB 1/2011/12Yr | KE2000002242 | 03-Oct-11 | 18-Sep-23 | 1,783 | 43,447.35 | Fixed | 12.0000 | | | | 98.4965 | |
| IFB 1/2013/12Yr | KE3000008130 | 30-Sep-13 | 15-Sep-25 | 2,511 | 38,363.70 | Fixed | 11.0000 | | | | 100.7225 | |
| IFB 1/2014/12Yr | KE4000001109 | 27-Oct-14 | 12-Oct-26 | 2,903 | 35,480.90 | Fixed | 11.0000 | | | | 98.6699 | |
| IFB 1/2015/12Yr | KE4000001653 | 30-Mar-15 | 15-Mar-27 | 3,057 | 51,192.20 | Fixed | 11.0000 | | | | 98.9262 | |
| IFB 1/2015/9Yr | KE5000004100 | 14-Dec-15 | 02-Dec-24 | 2,224 | 25,119.55 | Fixed | 11.0000 | | | | 99.9721 | |
| IFB 1/2016/9Yr | KE5000004654 | 23-May-16 | 12-May-25 | 2,385 | 36,303.20 | Fixed | 12.5000 | | | | 104.4993 | |
| IFB 1/2016/15Yr | KE5000006659 | 24-Oct-16 | 06-Oct-31 | 4,723 | 40,029.65 | Fixed | 12.0000 | | | | 101.0255 | |
| IFB 1/2017/12Yr | KE5000006980 | 27-Feb-17 | 12-Feb-29 | 3,757 | 14,330.40 | Fixed | 12.5000 | | | | 103.5269 | |
| IFB 1/2017/7Yr | KE5000007988 | 27-Nov-17 | 18-Nov-24 | 2,210 | 41,462.40 | Fixed | 12.5000 | | | | 104.8744 | |
| IFB 1/2018/15Yr | KE5000008093 | 29-Jan-18 | 10-Jan-33 | 5,185 | 41,250.34 | Fixed | 12.5000 | | | | 105.0262 | |
| MAB1/2017/3 | KE5000008796 | 11-Apr-17 | 08-Apr-20 | 525 | 150.00 | Fixed | 10.0000 | 10.0000 | 100.6000 | 100.0000 | 100.0000 | 59.639 |
| MAB2/2017/3 | KE5000007210 | 11-Sep-17 | 07-Sep-20 | 677 | 247.00 | Fixed | 10.0000 | 10.0000 | 101.3700 | 100.0000 | 100.0000 | 133.600 |
| BONDS SELL/BUY BACK TRANSACTIONS | | | | | | | | | | | | |
| FXD 1/2018/10Yr | KE5000008762 | 27-Aug-18 | 14-Aug-28 | 3,575 | 40,606.85 | Fixed | 12.6860 | 12.1059 | 105.5039 | 103.2385 | 102.1238 | 500,000,000 |
| FXD1/2018/15Yr | KE5000008832 | 28-May-18 | 09-May-33 | 5,304 | 12,863.500 | Fixed | 12.6500 | 12.3052 | 107.7084 | 102.2870 | 100.7703 | 200,000,000 |
| GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES.50 MILLION | | | | | | | | | | | | |
| FXD2/2010/15Yr | KE2000001558 | 25-Apr-11 | 08-Dec-25 | 2,595 | 13,513.10 | Fixed | 9.0000 | | | | 82.3621 | 2,100,000 |
| IFB 1/2013/12Yr | KE3000008130 | 30-Sep-13 | 15-Sep-25 | 2,511 | 38,363.70 | Fixed | 11.0000 | 10.1100 | 104.4732 | 103.3551 | 100.7225 | 2,000,000 |
| IFB 1/2013/2Yr | KE3000008130 | 30-Sep-13 | 15-Sep-25 | 2,511 | 38,363.70 | Fixed | 11.0000 | 10.1400 | 104.3667 | 103.2386 | 100.7225 | 5,000,000 |
| IFB 1/2015/9Yr | KE5000004100 | 14-Dec-15 | 02-Dec-24 | 2,224 | 25,119.55 | Fixed | 11.0000 | 10.0400 | 107.3388 | 103.0476 | 99.9721 | 1,000,000 |
| IFB 1/2015/12Yr | KE4000001653 | 30-Mar-15 | 15-Mar-27 | 3,057 | 51,192.20 | Fixed | 11.0000 | 10.1200 | 104.2726 | 103.1545 | 98.9262 | 4,000,000 |
| IFB 1/2015/12Yr | KE4000001653 | 30-Mar-15 | 15-Mar-27 | 3,057 | 51,192.20 | Fixed | 11.0000 | 10.2900 | 103.6471 | 102.5290 | 98.9262 | 500,000 |
| IFB 1/2015/12Yr | KE4000001653 | 30-Mar-15 | 15-Mar-27 | 3,057 | 51,192.20 | Fixed | 11.0000 | 10.1200 | 104.2726 | 103.1545 | 98.9262 | 1,000,000 |
| IFB 1/2018/15Yr | KE5000006659 | 24-Oct-16 | 06-Oct-31 | 4,723 | 40,029.65 | Fixed | 12.0000 | 10.7900 | 106.8061 | 106.5094 | 101.0255 | 3,000,000 |
| CORPORATE BONDS | | | | | | | | | | | | |
| CENTURY BOND SENIOR UNSECURED FIXED RATE AND EQUITY LINKED NOTES | | | | | | | | | | | | |
| CTNB BD.08.06.20/13 | KE5000002785 | 15-Jun-15 | 08-Jun-20 | 586 | 3,899.22 | FIXED | 13.0000 | | | | | |
| CTNB BD.08.06.20/12.5 | KE5000002872 | 15-Jun-15 | 08-Jun-20 | 586 | 4,100.77 | FIXED | 12.5000 | | | | 100.0000 | |
| CTNB BD.08.06.20/12.5V | KE5000002989 | 15-Jun-15 | 08-Jun-20 | 586 | 2,100.77 | | | | | | 99.8966 | |
| CONSOLIDATED BANK OF KENYA LTD MEDIUM TERM NOTE PROGRAMME | | | | | | | | | | | | |
| CON.BD-FXD(SN)/2012/7Yr | KE2000002382 | 30-Jul-12 | 24-Jul-19 | 266 | 1,480.60 | FIXED | 13.2500 | | | | 99.9673 | |
| CON.BD-FXD(SN)/2012/7Yr | KE2000002390 | 30-Jul-12 | 22-Jul-19 | 264 | 196.50 | FIXED | 13.6000 | | | | 99.9451</ | |

| CBA FIXED MEDIUM TERM NOTE | | | | | | | | | | |
|------------------------------|--------------|-----------|-----------|-------|----------|-------------------|---------|--|--|----------|
| CBAB.BD.14/12/20-0041-12.75 | KE4000003923 | 22-Dec-14 | 14-Dec-20 | 775 | 7,000.00 | FIXED | 12.7500 | | | 100.6948 |
| EABL FIXED MEDIUM TERM NOTE | | | | | | | | | | |
| EABB.BD.19/03/18-0043-12.95 | KE4000001547 | 23-Mar-15 | 19-Mar-20 | 505 | 5,000.00 | FIXED | 12.9500 | | | 102.3514 |
| EABB.BD.28/03/22-0052-14.17 | KE5000007103 | 03-Apr-17 | 28-Mar-22 | 1,244 | 6,000.00 | FIXED | 14.1700 | | | 102.2563 |
| CHASE BANK FIXED MEDIUM S | | | | | | | | | | |
| CHBD.BD.02/06/22-0044-13.5 | KE5000002104 | 10-Jun-15 | 02-Jun-22 | 1,310 | 4,822.40 | FIXED | 13.2500 | | | 100.0000 |
| REAL PEOPLE MEDIUM TERM NOTE | | | | | | | | | | |
| RPBD.BD.06/08/18-0046-13.65 | KE5000002096 | 10-Aug-15 | 09-Jan-19 | 70 | 270.30 | FIXED | 13.6500 | | | 90.0000 |
| RPBD.BD.03/08/20-0047-13.65 | KE5000003102 | 10-Aug-15 | 03-Aug-20 | 642 | 1,363.90 | FIXED | 13.6500 | | | 99.9692 |
| FAMILY BANK MEDIUM TERM NOTE | | | | | | | | | | |
| FBKB.BD.19/04/21-0049-13.75 | KE5000003763 | 26-Oct-15 | 19-Apr-21 | 901 | 1,297.10 | FIXED | 13.7500 | | | 106.2912 |
| FBKB.BD.19/04/21-0051-2.5 | KE5000003870 | 26-Oct-15 | 19-Apr-21 | 901 | 600.70 | T.B (182) + 2.50% | | | | 94.7367 |
| FBKB.BD.19/04/21-0050-14 | KE5000003987 | 26-Oct-15 | 19-Apr-21 | 901 | 121.00 | FIXED | 14.0000 | | | 94.7367 |

| Turnover in Bonds. | |
|--------------------|---------------|
| Today | Previous |
| 2,548,793,239 | 3,189,366,450 |

| Total Deals | |
|-------------|----------|
| Today | Previous |
| 42 | 68 |

KEY BOND INVESTMENT CONSIDERATIONS

There are a number of key variables to look at when investing in bonds: the bond's maturity, redemption features, credit quality, interest rate, price, yield and tax status. Together, these factors help determine the value of your bond investment and the degree to which it matches your financial objectives.

Abb: Floating Rate Treasury Bond EADB: East African Development Bank MA: 12 weeks 91 day rates Moving Average MTN: Medium Term Note
 FRT: Fixed Rate Treasury Bond YTM: yield to maturity YTC: Yield to next coupon reset date CBK: Central Bank of Kenya MRM: Mabati Rolling Mills IFB: Infrastructure Bond S: Suspended

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