

| BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE | | | | | | | | | | | January 23, 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 Value (%) | Total Value Traded (KSh) | |
| GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS ABOVE KES.50 MILLION | | | | | | | | | | | | January 23, 2019 | |
| TWO YEAR BONDS | | | | | | | | | | | | | |
| FXD 12/01/17/2y | KE600007657 | 25-Sep-17 | 23-Sep-19 | 243 | 20,489.95 | Fixed | | 11.6190 | | | | 101,6388 | |
| FIVE YEAR BONDS | | | | | | | | | | | | | |
| FXD 12/01/14/5y | KE300009013 | 28-Apr-14 | 25-Sep-19 | 89 | 25,733.70 | Fixed | | | | | | 100,8700 | |
| FXD 12/01/14/5y | KE600005014 | 23-Jun-14 | 17-Jun-19 | 145 | 26,381.17 | Fixed | | | | | | 101,7811 | |
| FXD 12/01/14/5y | KE600002642 | 29-Jun-14 | 22-Jun-20 | 516 | 30,956.07 | Fixed | | | | | | 100,9293 | |
| FXD 12/01/15/5y | KE600003094 | 30-Nov-15 | 23-Nov-20 | 670 | 30,673.85 | Fixed | | | | | | 100,8515 | |
| FXD 12/01/16/5y | KE600004548 | 25-Apr-16 | 19-Apr-21 | 817 | 19,544.20 | Fixed | | | | | | 100,0274 | |
| FXD 12/01/16/5y | KE600001107 | 26-Jul-16 | 19-Jul-21 | 908 | 24,395.30 | Fixed | | | | | | 100,2469 | |
| FXD 12/01/16/5y | KE600005639 | 26-Sep-16 | 20-Sep-21 | 1,111 | 23,051.05 | Fixed | | | | | | 100,1381 | |
| FXD 12/01/17/5y | KE600007534 | 28-Aug-17 | 22-Aug-22 | 1,307 | 14,117.20 | Fixed | | | | | | 100,4179 | |
| FXD 12/01/17/5y | KE600007764 | 23-Oct-17 | 17-Oct-22 | 1,363 | 13,504.64 | Fixed | | | | | | 100,9504 | |
| FXD 12/01/18/5y | KE600008218 | 26-Mar-18 | 20-Mar-23 | 1,517 | 30,795.55 | Fixed | | | | | | 100,2317 | |
| TEN YEAR BONDS | | | | | | | | | | | | | |
| FXD 12/01/09/10y | KE600004368 | 27-Sep-09 | 15-Apr-19 | 82 | 27,039.26 | Fixed | | | | | | 100,6513 | |
| FXD 12/01/09/10y | KE600003329 | 26-Apr-10 | 13-Apr-20 | 446 | 19,384.15 | Fixed | | | | | | 97,0866 | |
| FXD 12/01/09/10y | KE600001998 | 01-Nov-10 | 18-Oct-20 | 638 | 18,849.90 | Fixed | | | | | | 100,8677 | |
| FXD 12/01/10/10y | KE600002646 | 26-Jul-10 | 13-Jun-20 | 1,920 | 36,073.70 | Fixed | 11.4000 | 104.8967 | 100.5263 | | | 100,000,000 | |
| FXD 12/01/10/10y | KE600006017 | 01-Jul-13 | 19-Jun-23 | 1,608 | 39,248.20 | Fixed | | | | | | 100,6776 | |
| FXD 12/01/10/10y | KE600002890 | 25-May-14 | 19-Jun-24 | 1,818 | 36,852.15 | Fixed | | | | | | 100,6861 | |
| FXD 12/01/10/10y | KE600003029 | 29-Apr-16 | 17-Aug-26 | 2,763 | 16,306.45 | Fixed | 11.6000 | 102.0300 | 101.9633 | | | 100,000,000 | |
| FXD 12/01/17/10y | KE600007327 | 31-Jul-17 | 19-Jul-27 | 3,099 | 27,541.80 | Fixed | | | | | | 100,9335 | |
| FXD 12/01/18/10y | KE600007692 | 27-Aug-18 | 14-Aug-28 | 3,491 | 43,608.85 | Fixed | | | | | | 100,2713 | |
| FXD 12/01/18/10y | KE600009216 | 17-Dec-18 | 04-Dec-28 | 3,603 | 26,158.96 | Fixed | | | | | | 100,8250 | |
| TWELVE YEAR BONDS | | | | | | | | | | | | | |
| FXD 12/01/12/12y | KE100001337 | 28-May-07 | 13-May-19 | 110 | 4,864.60 | Fixed | | | | | | 102,1474 | |
| FIFTEEN YEAR BONDS | | | | | | | | | | | | | |
| FXD12/01/07/15y | KE100001345 | 26-Mar-07 | 07-Mar-20 | 1,139 | 3,854.60 | Fixed | | | | | | 100,3860 | |
| FXD12/01/07/15y | KE100001352 | 25-Jun-07 | 06-Jun-22 | 1,230 | 13,646.84 | Fixed | | | | | | 106,4799 | |
| FXD12/01/07/15y | KE100001360 | 26-Nov-07 | 07-Nov-22 | 1,384 | 32,958.10 | Fixed | | | | | | 103,8553 | |
| FXD12/01/08/15y | KE600003436 | 31-Mar-08 | 13-Mar-23 | 1,509 | 19,833.50 | Fixed | | | | | | 100,8308 | |
| FXD12/01/08/15y | KE600003436 | 26-Oct-09 | 07-Oct-24 | 2,084 | 9,420.45 | Fixed | | | | | | 103,2389 | |
| FXD12/01/09/15y | KE600003550 | 29-Mar-10 | 10-Mar-25 | 2,228 | 22,236.25 | Fixed | | | | | | 93,3726 | |
| FXD12/01/09/15y | KE600003550 | 29-Apr-11 | 09-Dec-26 | 2,611 | 13,013.10 | Fixed | | | | | | 89,2280 | |
| FXD12/01/12/15y | KE600003675 | 24-Sep-12 | 06-Sep-27 | 3,188 | 27,059.60 | Fixed | | | | | | 93,6741 | |
| FXD12/01/13/15y | KE600003790 | 25-Feb-13 | 07-Feb-28 | 3,302 | 42,138.45 | Fixed | | | | | | 97,3859 | |
| FXD12/01/13/15y | KE600003790 | 23-Apr-13 | 10-Apr-28 | 3,365 | 24,001.25 | Fixed | 12.2750 | 101.5267 | 98.4588 | | | 500,000,000 | |
| FXD12/01/13/15y | KE600003839 | 29-Apr-13 | 10-Apr-28 | 3,365 | 24,001.25 | Fixed | 12.2950 | 101.6905 | 98.6946 | | | 248,100,000 | |
| FXD12/01/18/15y | KE600008452 | 28-May-18 | 09-May-31 | 4,277 | 12,863.60 | Fixed | | | | | | 100,8264 | |
| FXD12/01/18/15y | KE600008879 | 22-Oct-18 | 09-Oct-30 | 5,387 | 7,854.00 | Fixed | | | | | | 101,6172 | |
| TWENTY YEAR BOND | | | | | | | | | | | | | |
| FXD12/01/08/20y | KE100001463 | 30-Jun-08 | 05-Jun-28 | 3,421 | 38,145.10 | Fixed | | | | | | 107,2950 | |
| FXD12/01/12/20y | KE600003176 | 30-Mar-11 | 05-Mar-31 | 4,456 | 9,366.80 | Fixed | | | | | | 80,1204 | |
| FXD12/01/12/20y | KE600003349 | 26-Nov-12 | 01-Nov-32 | 6,031 | 44,581.65 | Fixed | | | | | | 96,0782 | |
| FXD12/01/16/20y | KE600002643 | 26-Sep-16 | 01-Sep-36 | 6,431 | 12,781.20 | Fixed | | | | | | 107,8772 | |
| FXD12/01/19/20y | KE600003095 | 26-Mar-18 | 01-Mar-38 | 6,977 | 24,003.95 | Fixed | | | | | | 99,3486 | |
| FXD12/01/19/20y | KE600008956 | 30-Jul-18 | 05-Jul-38 | 7,103 | 15,800.75 | Fixed | | | | | | 104,9206 | |
| TWENTY FIVE YEAR BOND | | | | | | | | | | | | | |
| FXD12/01/02/25y | KE600003989 | 28-Jun-10 | 28-May-35 | 5,989 | 20,102.80 | Fixed | | | | | | 81,2611 | |
| FXD12/01/19/25y | KE600008849 | 29-Jun-18 | 25-Mar-43 | 8,898 | 5,177.90 | Fixed | | | | | | 100,7542 | |
| THIRTY YEAR BOND | | | | | | | | | | | | | |
| SDR 12/01/18/30y | KE200002135 | 28-Feb-11 | 21-Jan-41 | 8,034 | 28,144.70 | Fixed | | | | | | 91,3180 | |
| INFRASTRUCTURE BONDS | | | | | | | | | | | | | |
| IFB 12/01/09/12y | KE600001196 | 23-Feb-09 | 08-Feb-21 | 747 | 7,888.37 | Fixed | | | | | | 106,5592 | |
| IFB 12/01/09/12y | KE600003204 | 07-Dec-09 | 22-Nov-21 | 1,034 | 10,111.05 | Fixed | | | | | | 101,5136 | |
| IFB 12/01/09/12y | KE600003584 | 31-Aug-10 | 19-Sep-19 | 739 | 15,874.48 | Fixed | | | | | | 96,0481 | |
| IFB 12/01/11/12y | KE600002943 | 08-Oct-11 | 18-Sep-23 | 1,099 | 24,897.20 | Fixed | | | | | | 106,2726 | |
| IFB 12/01/11/12y | KE600008110 | 30-Sep-11 | 15-Sep-24 | 1,427 | 27,825.36 | Fixed | | | | | | 98,3646 | |
| IFB 12/01/11/12y | KE600001653 | 30-Mar-14 | 15-Mar-27 | 2,974 | 51,192.20 | Fixed | | | | | | 106,7308 | |
| IFB 12/01/15/12y | KE600004110 | 14-Dec-15 | 02-Dec-24 | 2,145 | 25,116.65 | Fixed | | | | | | 99,6659 | |
| IFB 12/01/15/12y | KE600001653 | 30-Mar-15 | 15-Mar-27 | 2,973 | 25,695.35 | Fixed | | | | | | 89,5073 | |
| IFB 12/01/16/12y | KE600004654 | 23-May-16 | 12-May-25 | 2,301 | 36,303.20 | Fixed | | | | | | 107,4950 | |
| IFB 12/01/16/12y | KE600006959 | 24-Oct-16 | 08-Oct-31 | 4,639 | 40,026.65 | Fixed | | | | | | 101,0265 | |
| IFB 12/01/17/12y | KE600003095 | 27-Feb-17 | 12-Feb-28 | 3,677 | 14,330.40 | Fixed | | | | | | 103,3745 | |
| IFB 12/01/17/12y | KE600007988 | 27-Nov-17 | 18-Nov-24 | 2,126 | 41,482.40 | Fixed | 11.5000 | 106.8988 | 104.6980 | | | 104,8706 | |
| IFB 12/01/18/12y | KE600008263 | 29-Jan-18 | 10-Jan-31 | 4,101 | 41,293.34 | Fixed | 12.5000 | 100.8173 | 98.6824 | | | 100,0866 | |
| IFB 12/01/20/12y | KE600002019 | 19-Jun-18 | 05-Jun-38 | 7,215 | 90,303.25 | Fixed | 12.1500 | 100.4173 | 98.6824 | | | 10,000,000 | |
| MAB12/01/17/3 | KE600006766 | 11-Apr-17 | 08-Apr-20 | 441 | 150.00 | Fixed | 10.0000 | 100.0000 | 103.6800 | 100.0000 | | 31,500 | |
| MAB2/01/17/3 | KE600002719 | 11-Sep-17 | 07-Sep-20 | 593 | 247.00 | Fixed | 10.0000 | 100.0000 | 102.9100 | 100.0000 | | 8,600 | |
| BONDS SELL/BUY BACK TRANSACTIONS | | | | | | | | | | | | | |
| GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES.50 MILLION | | | | | | | | | | | | | |
| FXD 12/01/15/5y | KE600002642 | 29-Jun-14 | 22-Jun-20 | 516 | 30,956.05 | Fixed | | | | | | 23,650,000 | |
| FXD 12/01/14/5y | KE600002642 | 29-Jun-14 | 22-Jun-20 | 516 | 30,956.05 | Fixed | | | | | | 2,800,000 | |
| IFB 12/01/11/12y | KE600008110 | 30-Sep-11 | 15-Sep-24 | 1,427 | 27,825.36 | Fixed | | | | | | 9,400,000 | |
| IFB 12/01/11/12y | KE600001653 | 30-Mar-14 | 15-Mar-27 | 2,974 | 51,192.20 | Fixed | | | | | | 1,000,000 | |
| IFB 12/01/11/12y | KE600001653 | 30-Mar-14 | 15-Mar-27 | 2,974 | 51,192.20 | Fixed | | | | | | 18,300,000 | |
| IFB 12/01/15/12y | KE600001653 | 30-Mar-15 | 15-Mar-27 | 2,973 | 25,695.35 | Fixed | | | | | | 8,100,000 | |
| IFB 12/01/17/12y | KE600007988 | 27-Nov-17 | 18-Nov-24 | 2,126 | 41,482.40 | Fixed | | | | | | 6,000,000 | |
| IFB 12/01/17/12y | KE600007988 | 27-Nov-17 | 18-Nov-24 | 2,126 | 41,482.40 | Fixed | | | | | | 5,000,000 | |
| IFB 12/01/17/12y | KE600007988 | 27-Nov-17 | 18-Nov-24 | 2,126 | 41,482.40 | Fixed | | | | | | 2,000,000 | |
| IFB 12/01/20/12y | KE600009109 | 19-Nov-18 | 25-Oct-38 | 7,215 | 40,393.25 | Fixed | | | | | | 23,400,000 | |
| CORPORATE BONDS | | | | | | | | | | | | | |
| CENTURY BOND SENIOR UNSECURED FIXED RATE AND EQUITY LINKED NOTES | | | | | | | | | | | | | |
| CTNB 8D.08.06.20/13 | KE600002775 | 15-Jun-11 | 15-Jun-11 | 502 | 3,899.22 | FIXED | | | | | | 13,000 | |
| CTNB 8D.08.06.20/12.5 | KE600002872 | 15-Jun-11 | 08-Jun-20 | 502 | 2,100.77 | FIXED | | | | | | 100,000 | |
| CTNB 8D.08.06.20/12.5V | KE600002989 | 15-Jun-11 | 08-Jun-20 | 502 | 2,100.77 | FIXED | | | | | | 99,8966 | |
| CONSOLIDATED BANK OF KENYA LTD. MEDIUM TERM NOTE PROGRAMME | | | | | | | | | | | | | |
| COB.BD.FXS(S)2012/7y | KE600002395 | 30-Jul-12 | 22-Jul-19 | 180 | 1,460.40 | FIXED | | | | | | 98,9873 | |
| COB.BD.FXS(S)2012/7y | KE600002395 | 30-Jul-12 | 22-Jul-19 | 180 | 1,460.40 | FIXED | | | | | | 13,6000 | |
| COB.BD.FRS(S)2012/7y | KE600004038 | 30-Jul-12 | 22-Jul-19 | 180 | 1,000 | T.B (18c) + 2% | | | | | | 99,2451 | |
| KENGEN PUBLIC INFRASTRUCTURE BOND OFFER 2019 | | | | | | | | | | | | | |
| FXD 12/01/10/11y | KE100001741 | 02-Nov-09 | 31-Oct-19 | 281 | 3,125.00 | FIXED | | | | | | 100,1102 | |
| HOUSING FINANCE MEDIUM TERM NOTE | | | | | | | | | | | | | |
| FXD 12/01/12/11y | KE400003394 | 22-Oct-12 | 14-Oct-19 | 264 | 2,969.10 | FIXED | | | | | | 100,6509 | |
| I&M MEDIUM TERM NOTE | | | | | | | | | | | | | |
| FXD 12/01/13/12.5 | KE600002859 | 13-Dec-13 | 08-Mar-19 | 44 | 3,429.00 | FIXED | | | | | | 102,8000 | |
| FRN I&M-01/13/25 | | | | | | | | | | | | | |
| FRN I&M-01/13/25 | KE600003709 | 13-Dec-13 | 08-Mar-19 | 44 | 2,225.00 | T.B (18c)+2% | | | | | | 103,6567 | |
| UAP HOLDINGS MEDIUM TERM NOTE | | | | | | | | | | | | | |
| UAP 8D.22.07.2019 | KE600003816 | 28-Jul-14 | | | | | | | | | | | |