

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	KE00000054Z	28-Jun-19	28-Jun-20	251	30,996.05	Fixed	13.1390					103.6338
FXT 2/01/19V	KE000000309	30-Nov-19	23-Nov-20	493	30,873.85	Fixed	13.9300					105.8605
FXT 1/01/19V	KE000004548	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	KE000004548	26-Sep-18	20-Sep-21	1,111	24,053.05	Fixed	15.1130					107.7613
FXT 1/01/19V	KE000007434	28-Aug-17	22-Aug-22	1,042	12,114.20	Fixed	12.4690					107.6538
FXT 2/01/19V	KE000007794	23-Oct-17	17-Oct-22	1,098	13,024.64	Fixed	12.6170					108.4500
FXT 1/01/19V	KE000008814	28-Mar-18	20-Mar-22	1,252	30,795.95	Fixed	12.2890					108.9611
FXT 1/01/19V	KE000000947	28-Feb-19	19-Feb-24	1,598	20,983.62	Fixed	11.3540					108.1270
FXT 2/01/19V	KE000001196	13-May-19	4-May-24	1,665	39,210.15	Fixed	10.8720					103.7863
TEN YEAR BONDS												
FXT 1/01/2019V	KE000000328	26-Apr-16	19-Apr-20	181	19,394.15	Fixed	8.7390					99.5116
FXT 2/01/2019V	KE000001196	1-Nov-10	19-Oct-20	375	18,845.90	Fixed	9.3070					99.5712
FXT 1/01/2109V	KE000000358	29-Jun-12	13-Jun-22	372	39,273.70	Fixed	12.7000					105.3868
FXT 1/01/2109V	KE000000607	5-Jul-13	19-Jun-23	1,343	29,445.20	Fixed	12.2770					108.0750
FXT 1/01/2109V	KE000000890	26-May-15	15-Jan-24	1,553	35,852.15	Fixed	11.1480					109.0460
FXT 1/01/1810V	KE000000328	29-Aug-16	17-Aug-20	2,498	19,308.45	Fixed	10.0390					101.7155
FXT 1/01/2109V	KE000000727	11-Jul-17	19-Jul-27	3,078	27,541.80	Fixed	12.9690					109.3700
FXT 1/01/1910V	KE000000792	27-Aug-18	14-Aug-28	3,226	40,606.85	Fixed	12.6880	11.8500	107.9695	106.1643	106.3084	100,000,000
FXT 2/01/1910V	KE000000761	17-Dec-18	4-Sep-28	3,338	26,158.95	Fixed	12.5500					105.2461
FXT 1/01/1910V	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 1/01/1910V	KE000000963	29-Feb-19	12-Feb-29	3,438	32,808.00	Fixed	12.4380	11.8700	106.5207	104.8672	104.1114	100,000,000
FXT 2/01/1910V	KE000000987	19-Apr-19	2-Apr-29	3,457	51,326.72	Fixed	12.3000					103.3630
FXT 3/01/1910V	KE000000476	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	KE000001345	26-Mar-07	2-Mar-22	874	3,654.80	Fixed	14.5000					102.3650
FXT 2/01/2019V	KE000001196	26-Jun-07	8-Jun-22	965	33,668.84	Fixed	13.5380					103.7235
FXT 2/01/2019V	KE000001360	26-Nov-07	7-Nov-22	1,179	39,665.10	Fixed	13.2500					107.5245
FXT 1/01/2019V	KE000001428	31-Mar-08	13-Mar-23	1,245	33,963.50	Fixed	12.5000					107.1822
FXT 1/01/2019V	KE000004548	26-Oct-08	7-Oct-23	1,819	14,420.45	Fixed	12.5000					108.8000
FXT 2/01/2019V	KE000000350	29-Mar-10	15-Mar-25	1,573	22,336.25	Fixed	10.2500					102.6572
FXT 2/01/2019V	KE000001196	26-Sep-11	4-Sep-25	2,484	33,113.10	Fixed	11.0000					102.4512
FXT 1/01/2109V	KE000000872	24-Sep-12	6-Sep-27	2,883	49,304.95	Fixed	11.0000					104.7790
FXT 1/01/2109V	KE000000706	23-Feb-13	7-Feb-28	3,037	42,138.45	Fixed	10.2465					102.3465
FXT 2/01/2109V	KE000000368	28-Apr-13	10-Apr-28	3,100	24,001.225	Fixed	12.0000					104.0374
FXT 1/01/2109V	KE000000842	26-May-18	8-Mar-23	3,177	39,587.470	Fixed	12.8500					108.0512
FXT 2/01/2109V	KE000000871	26-Aug-18	3-Oct-23	3,150	1,484.360	Fixed	12.7500					104.4480
FXT 1/01/2109V	KE000000430	29-Jan-19	8-Jun-24	3,200	14,719.750	Fixed	12.8570					102.9488
FXT 2/01/2109V	KE000001196	13-May-19	24-Apr-24	3,300	33,316.16	Fixed	12.7380					102.2000
FXT 3/01/2109V	KE000001328	29-Jul-19	10-Jul-24	5,362	50,578.30	Fixed	12.3400					102.2885
TWENTY YEAR BONDS												
FXT 1/01/2019V	KE000001493	30-Jun-08	5-Jun-28	3,158	38,145.10	Fixed	13.7500					113.2817
FXT 1/01/2019V	KE000001176	30-Mar-11	5-Mar-21	4,220	3,390.85	Fixed	10.0000					97.8769
FXT 1/01/2019V	KE000000349	26-Sep-12	1-Nov-32	4,708	44,841.45	Fixed	10.0000					105.5981
FXT 1/01/2019V	KE000000842	26-Sep-16	1-Sep-36	6,168	12,761.20	Fixed	14.0000					109.8946
FXT 1/01/2019V	KE000000835	26-Mar-16	1-Mar-39	6,712	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	KE000000984	12-Apr-19	21-Apr-19	7,007	23,684.15	Fixed	12.9500	12.7000	101.2730	101.2335	101.2735	160,000,000
TWENTY FIVE YEAR BONDS												
FXT 1/01/2019V	KE000000984	12-Apr-19	26-May-35	6,704	20,192.50	Fixed	11.2000					
FXT 1/01/2019V	KE000000984	29-Jun-18	25-Aug-35	8,620	5,171.81	Fixed	14.4000					91.2611
THIRTY YEAR BONDS												
FXT 1/01/2019V	KE000000549	25-Jun-18	25-May-43	7,623	5,171.81	Fixed	14.0000					101.2196
IDE 1/01/110V	KE000000135	28-Feb-11	21-Feb-41	8,789	28,144.70	Fixed	12.0000					94.1774
INFRASTRUCTURE BONDS												
IFB 1/200812V	KE000000198	22-Feb-09	8-Feb-21	492	7,864.37	Fixed	12.5000					104.1666
IFB 2/200812V	KE000000204	7-Dec-09	27-Jun-21	789	12,111.05	Fixed	12.0000					101.5136
IFB 1/01/112V	KE000000242	3-Oct-11	18-Sep-21	1,434	10,283.10	Fixed	12.0000	10.2500	106.2689	104.5418	104.8901	200,000,000
IFB 1/01/112V	KE000000242	3-Oct-11	18-Sep-21	1,434	10,283.10	Fixed	12.0000					104.8901
IFB 1/01/132V	KE000000100	30-Sep-10	15-Sep-20	1,582	12,283.25	Fixed	11.0000					104.2001
IFB 1/01/142V	KE000001108	27-Oct-14	12-Oct-20	2,054	36,480.90	Fixed	11.0000					103.9984
IFB 1/01/150V	KE000000105	14-Dec-15	2-Nov-24	1,875	25,119.55	Fixed	11.0000					101.6592
IFB 1/01/152V	KE000001163	30-Mar-16	15-Mar-27	2,708	51,192.20	Fixed	11.0000	10.4393	102.3114	101.6466	101.6592	100,000,000
IFB 1/01/152V	KE000001163	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 1/01/152V	KE000001163	30-Mar-16	15-Mar-27	2,708	51,192.20	Fixed	11.0000					102.3725
IFB 1/01/152V	KE000001163	30-Mar-16	15-Mar-27	2,708	51,192.20	Fixed	11.0000	10.1000	103.3450	102.4792	102.4725	201,400,000
IFB 1/01/160V	KE000000454	23-Mar-16	13-Mar-26	2,035	35,303.20	Fixed	12.0000					106.6460
IFB 1/01/161V	KE000000658	24-Mar-16	5-Oct-31	4,374	40,028.65	Fixed	12.0000					106.2024
IFB 1/01/172V	KE000000695	27-Feb-17	12-Feb-28	2,452	14,338.40	Fixed	12.0000					101.6234
IFB 1/01/172V	KE000000788	27-Nov-17	18-Nov-24	1,861	41,462.40	Fixed	12.5000					109.9518
IFB 1/01/181V	KE000000809	29-Jan-18	10-Jan-33	4,836	41,250.34	Fixed	12.5000					108.3868
IFB 1/01/1820V	KE000000108	19-Nov-18	25-Oct-38	6,950	49,393.25	Fixed	11.9500	11.2200	109.5830	104.7242	104.5399	300,000,000
IFB 1/01/1820V	KE000000108	19-Nov-18	25-Oct-38	6,950	49,393.25	Fixed	11.9500	11.1500	110.0598	105.1980	105.5399	275,000,000
IFB 1/01/1820V	KE000000760	28-May-18	22-Feb-44	4,894	12,303.06	Fixed	10.0000					104.4440
IFB 1/01/1820V	KE000000760	11-Apr-17	8-Apr-20	176	190.00	Fixed	10.0000	10.0000	100.1900	100.0000	100.0000	90,738
IFB 1/01/1820V	KE000000710	11-Sep-17	7-Sep-20	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	KE000000242	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	KE000001163	30-Mar-16	15-Mar-27	2,708	51,192.20	Fixed	11.0000	10.4300	102.3410	101.6601	102.3725	300,000,000
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION												
FXT 1/01/2109V	KE000000875	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 1/01/1910V	KE000000328	29-Aug-16	17-Aug-20	2,498	19,308.45	Fixed	10.0390	9.8000	103.9200	101.6318	101.1773	18,800,000
FXT 1/01/1910V	KE000000328	29-Aug-16	17-Aug-20	2,498	23,774.63	Fixed	10.7035					101.1773
FXT 1/01/1910V	KE000000603	29-Feb-19	12-Feb-29	3,438	32,808.00	Fixed	12.4380	12.6200	103.9842	102.2707	104.1114	600,000
FXT 1/01/1910V	KE000000100	10-Dec-15	2-Nov-24	1,875	25,119.55	Fixed	11.0000	10.6810	105.7595	100.0190	101.6592	500,000
FXT 1/01/1910V	KE000001163	30-Mar-16	15-Mar-27	2,708	51,192.20	Fixed	11.0000	10.1487	102.4725	101.6466	101.6592	7,600,000
FXT 1/01/172V	KE000000788	27-Nov-17	18-Nov-24	1,861	41,462.40	Fixed	12.5000	5.5664	114.5100	109.6880	109.9518	20,000,000
FXT 1/01/1820V	KE000000760	28-May-18	22-Feb-44	4,894	12,303.06	Fixed	10.0000		105.1447	101.4447	101.4447	1,000,000
FXT 1/01/1910V	KE000000760	28-May-18	22-Feb-44	4,894	12,303.06	Fixed	12.0000		105.4068	101.2572	104.5168	10,494,000
CORPORATE BONDS												
CENTUM BOND SERIES UNSECURED FIXED RATE AND EQUITY LINKED NOTES												
CTNB.BD.08.20.01.13	KE000000028X	15-Jun-10	8-Jun-20	237	3,899.22	FIXED	13.0000					99.9684
CTNB.BD.08.20.12.15	KE000000027	15-Jun-10	8-Jun-20	237	2,100.77	FIXED	12.5000					