

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE													September 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 Price (%)	Total Value Traded (shs)	
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS ABOVE KES.50 MILLION													September 23, 2019
TWO YEAR BONDS													
FKD 120112Y1	KE000007802	26-Sep-17	23-Sep-19	0	20,699.86	Fixed		11.6180				101.4786	
FKD 120119Y1	KE000009321	20-Jan-17	25-Jun-21	490	23,774.63	Fixed		10.7910	9.7290	102.8296	101.1773	101.0405	95,000,000
FIVE YEAR BONDS													
FKD 120115Y1	KE000009242	29-Jun-15	22-Jun-20	273	30,856.05	Fixed		13.1930				103.6338	
FKD 120116Y1	KE000009306	30-Nov-15	23-Nov-20	427	30,872.86	Fixed		13.9300				106.8605	
FKD 120116Y1	KE000009458	26-Apr-16	19-Apr-21	574	19,544.20	Fixed		14.3840				107.1336	
FKD 120116Y1	KE000009107	25-Jul-16	19-Jul-21	495	24,995.36	Fixed		14.0490				107.4712	
FKD 120116Y1	KE000009436	26-Sep-16	20-Sep-21	1,111	23,851.05	Fixed		13.1170				106.9182	
FKD 120117Y1	KE000009748	28-Aug-17	22-Aug-22	1,094	14,112.20	Fixed		12.4460				107.6938	
FKD 120117Y1	KE000009796	23-Oct-17	17-Oct-22	1,130	13,504.64	Fixed		12.6170				103.8554	
FKD 120118Y1	KE000009818	26-Mar-18	20-Mar-23	1,274	30,795.55	Fixed		12.2890				106.9611	
FKD 120118Y1	KE000009847	20-Feb-19	19-Feb-24	1,610	20,993.62	Fixed		11.3040				105.1273	
FKD 120118Y1	KE000009106	13-May-19	8-May-24	1,687	29,210.15	Fixed		10.9720				103.7553	
TEN YEAR BONDS													
FKD 120112Y1	KE000009329	28-Apr-10	13-Apr-20	293	19,394.15	Fixed		8.7990				99.5118	
FKD 120113Y1	KE000009199	13-May-10	19-Oct-20	392	18,849.96	Fixed		9.3070				99.8866	
FKD 120113Y1	KE000009258	26-Jun-12	13-Jun-22	994	35,273.70	Fixed		12.7090				105.3868	
FKD 120113Y1	KE000009037	1-Jul-13	19-Jun-23	1,365	39,249.20	Fixed		12.3710				109.6725	
FKD 120114Y1	KE000008890	23-May-15	15-Jan-24	1,979	29,852.15	Fixed		12.1800				106.6960	
FKD 120116Y1	KE000009329	29-Aug-16	17-Aug-26	2,520	18,206.45	Fixed		10.0390				121.7105	
FKD 120117Y1	KE000009747	31-Jul-17	19-Jul-27	3,078	27,541.80	Fixed		12.9860				108.2700	
FKD 120118Y1	KE000009766	27-Aug-18	16-Aug-28	3,648	40,406.85	Fixed		12.6880				107.3484	
FKD 120118Y1	KE000009816	17-Dec-18	4-Dec-28	3,360	26,158.96	Fixed		12.0020				102.7166	
FKD 120118Y1	KE000009603	20-Feb-19	10-Feb-29	3,420	32,800.00	Fixed		12.3490				104.4032	
FKD 120118Y1	KE000009877	15-Apr-19	2-Apr-29	3,479	51,328.72	Fixed		12.3000				103.9687	
FKD 120118Y1	KE000009475	19-Aug-19	6-Aug-29	3,605	45,014.60	Fixed		11.5170	11.4200	101.6493	100.5419	99.6100	300,000,000
FIFTEEN YEAR BONDS													
FKD 12010715Y1	KE100001486	26-Mar-07	7-Mar-22	896	3,654.60	Fixed		14.5000				102.3850	
FKD 120115Y1	KE100001152	26-Jun-07	6-Jun-22	987	33,446.84	Fixed		13.5000				109.7245	
FKD 120116Y1	KE100001180	26-Nov-07	7-Nov-22	1,141	32,558.70	Fixed		12.9000				107.1242	
FKD 120116Y1	KE1000011426	31-Mar-08	31-Mar-23	1,287	33,953.50	Fixed		12.5000				108.1195	
FKD 120119Y1	KE000001438	26-Oct-09	7-Oct-24	1,841	9,420.45	Fixed		12.5000				109.4615	
FKD 120120Y1	KE000001355	26-Mar-10	10-Mar-25	1,995	27,336.25	Fixed		12.9000				109.8073	
FKD 120120Y1	KE000001155	26-Aug-11	8-Sep-26	2,268	13,513.10	Fixed		9.0000				92.8412	
FKD 120121Y1	KE000001367	24-Sep-12	8-Sep-27	2,865	48,304.86	Fixed		11.0000				99.4943	
FKD 120131Y1	KE000001370	28-Feb-13	7-Feb-28	3,099	42,138.45	Fixed		11.2000				100.2495	
FKD 120131Y1	KE000001388	28-Aug-13	10-Aug-28	3,172	20,651.226	Fixed		12.0000				104.2020	
FKD 120131Y1	KE000001849	26-Mar-16	9-Mar-26	3,077	30,651.470	Fixed		12.6000				106.0786	
FKD 120131Y1	KE000001870	22-Oct-16	3-Oct-31	5,124	7,854.956	Fixed		12.7500				104.2490	
FKD 120131Y1	KE000001845	18-Jan-19	9-Jan-29	3,922	14,719.759	Fixed		12.8070				105.6732	
FKD 120131Y1	KE000001104	13-May-19	24-Apr-29	3,307	19,316.16	Fixed		12.7400				102.1906	
FKD 120131Y1	KE000001128	26-Jul-19	10-Jul-29	3,604	50,578.36	Fixed		12.3400	12.3699	101.8911	99.7368	104.2077	100,000,000
FKD 120131Y1	KE000001128	26-Jul-19	10-Jul-29	3,604	50,578.36	Fixed		12.3400	12.0000	104.1914	102.2929	104.2077	100,000,000
TWENTY YEAR BONDS													
FKD 12020820Y1	KE1000011480	26-Jun-10	28-May-35	5,726	20,192.50	Fixed		11.2000				91.2611	
FKD 12021120Y1	KE000001848	26-Jun-18	25-May-43	8,645	5,171.81	Fixed		13.4000				103.2196	
THIRTY YEAR BONDS													
FKD 12021130Y1	KE000001135	28-Feb-11	21-Jan-41	7,791	28,144.70	Fixed		12.0000				94.1774	
INFRASTRUCTURE BONDS													
IFB11020812Y1	KE000001196	23-Feb-09	8-Feb-21	504	7,869.37	Fixed		12.5000				104.1666	
IFB11020812Y1	KE000001308	2-Oct-09	20-Aug-21	791	10,111.06	Fixed		12.0000				101.5126	
IFB11021112Y1	KE000001242	3-Oct-11	18-Sep-23	1,456	24,882.20	Fixed		12.0000				103.3091	
IFB11021112Y1	KE000001130	30-Sep-13	15-Sep-25	2,194	27,925.35	Fixed		11.0000				104.2621	
IFB11021112Y1	KE000001163	30-May-15	15-May-27	2,720	51,150.20	Fixed		11.0000				103.9964	
IFB11021509Y1	KE000001410	14-Dec-15	2-Dec-24	1,897	25,119.55	Fixed		11.0000				104.0871	
IFB11021509Y1	KE000001454	24-May-16	12-May-28	2,658	36,303.26	Fixed		12.5000	10.0298	112.5373	108.2104	106.2000	200,000,000
IFB11021615Y1	KE000001869	24-Oct-16	6-Oct-31	4,396	40,029.65	Fixed		12.0000				106.2592	
IFB11021715Y1	KE000001980	21-Feb-17	12-Feb-29	3,420	15,330.40	Fixed		12.8000				111.5234	
IFB11021715Y1	KE000001786	27-Nov-17	18-Nov-24	1,883	41,482.49	Fixed		12.5000				109.1884	
IFB11021815Y1	KE000001803	29-Jan-18	10-Jan-31	4,898	41,202.34	Fixed		12.5000				109.4142	
IFB11021815Y1	KE000001109	18-Nov-18	26-Oct-28	6,872	40,393.25	Fixed		11.9000				106.8600	
IFB11021815Y1	KE000001870	26-Mar-19	22-Feb-44	8,518	16,303.16	Fixed		12.2000				101.4963	
IFB11021815Y1	KE000001766	11-Aug-17	8-Aug-29	198	100.00	Fixed		10.0000	10.0000	104.5900	100.0000	100.0000	800,072
IFB11021815Y1	KE000001710	19-Jul-17	7-Jul-29	359	444.00	Fixed		10.0000	10.0000	100.3600	100.0000	100.0000	198,804
BONDS SELL/BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES.50 MILLION													
FKD 12020815Y1	KE1000011420	31-Mar-08	13-Mar-23	1,987	33,953.50	Fixed		12.5000	13.2000	97.5394	97.2865	108.1195	200,000
FKD 12021115Y1	KE000001994	15-Apr-19	21-Mar-29	7,119	23,694.73	Fixed		12.8730	12.3991	105.8568	103.8919	107.1336	5,000,000
FKD 12021115Y1	KE000001870	19-Aug-19	6-Aug-29	3,605	45,014.60	Fixed		11.5170	10.8600	105.0110	103.9006	99.6100	1,000,000
FKD 12021115Y1	KE000001128	26-Jul-19	10-Jul-29	3,604	50,578.36	Fixed		12.3400	11.7300	106.1261	104.2056	104.2077	43,300,000
FKD 12021115Y1	KE000001128	26-Jul-19	10-Jul-29	3,604	50,578.36	Fixed		12.3400	11.9400	104.6117	102.7132	104.2077	1,100,000
FKD 12021115Y1	KE000001128	26-Jul-19	10-Jul-29	3,604	50,578.36	Fixed		12.3400	11.7800	105.7408	103.8473	104.2077	2,400,000
IFB11021509Y1	KE000001410	14-Dec-15	2-Dec-24	1,897	25,119.55	Fixed		11.0000	8.4100	113.0887	106.8674	104.0871	10,000,000
IFB11021509Y1	KE000001410	14-Dec-15	2-Dec-24	1,897	25,119.55	Fixed		11.0000	8.5398	106.9420	103.7889	104.0871	18,600,000
IFB11021509Y1	KE000001454	24-May-16	12-May-28	2,658	36,303.26	Fixed		12.5000	8.4991	114.4214	113.0454	106.2000	7,750,000
IFB11021615Y1	KE000001869	24-Oct-16	6-Oct-31	4,396	40,029.65	Fixed		12.0000	11.1900	109.6118	103.9447	106.2000	10,000,000
IFB11021715Y1	KE000001869	27-Feb-17	12-Feb-29	3,420	15,330.40	Fixed		12.4000	11.4000	111.4605	111.8224	104.0000	500,000
IFB11021715Y1	KE000001786	27-Nov-17	18-Nov-24	1,883	41,482.40	Fixed		12.3000	8.6000	113.3066	109.3041	104.2000	2,800,000
CORPORATE BONDS													
CENTRAL BANK MEDIUM UNSECURED FIXED RATE AND EQUITY LINKED NOTES													
CBND 08.08.05.01.2	KE000000276	15-Jun-15	8-Jun-20	229	3,899.22	FIXED		13.0000				99.9684	
CBND 08.08.05.01.2.5	KE000000287	15-Jun-15	8-Jun-20	229	2,100.77	FIXED		13.0000				100.0000	
CBND 08.08.05.01.2.5.1	KE000000289	15-Jun-15	8-Jun-20	229	2,100.77	FIXED		13.0000				8.0000	
CONSOLIDATED BANK OF KENYA LTD. MEDIUM TERM NOTE PROGRAMME													
COBK BD FKBN020112Y1	KE200002382	30-Jul-12	22-Oct-19	29	1,480.60	FIXED		13.2500				100.0041	
COBK BD FKBN020112Y1	KE200002390	30-Jul-12	22-Oct-19	29	1,966.50	FIXED		13.6000				100.0024	
COBK BD FKBN020112Y1	KE400004038	30-Jul-12	22-Oct-19	29	1,800	T B (182) = 2%						97.2695	
KENYAN PUBLIC INFRASTRUCTURE BOND OFFER 2019													
KPIB 120209Y1	KE1000001741	2-Nov-09	31-Oct-19	38	3,125.00	FIXED		12.5000				97.0000	
HOUSING FINANCE MEDIUM TERM NOTE													
HFCD HFCD010207Y1	KE400000334	22-Oct-02	14-Oct-19	21	2,969.10	FIXED		10.0000				100.6609	
CS INSURANCE GROUP LTD MEDIUM TERM NOTE													
CSG BD 12010715Y1	KE000009906	8-Oct-14	2-Oct-19	9	0.0000	FIXED		13.0000				99.9634	
STANBIC MULTICURRENCY MEDIUM TERM NOTE													
SMB BD 120112Y1 0001.31.0	KE400002438	15-Dec-14	8-Dec-21	807	5,080.20	FIXED		12.9500				103.6887	
EAK FIXED MEDIUM TERM NOTE													
EAK BD 12010204Y1.2.75	KE400003923	22-Dec-14	14-Dec-20	442	7,000.00	FIXED		12.7500					