

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE														November 8, 2019	
Issue No.	ISIN CODE	Issue Date	Maturity Date	Outstanding Value in millions	Coupon Rate	Traded Yield (%)	Dirty Price (%)	Clean Price (%)	Previous Price (%)	Value Traded (Ksh)		November 8, 2019			
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS ABOVE KES 50 MILLION															
TWO YEAR BONDS															
FND 120101SV	KE0000009323	28-Jun-19	28-Jan-21	444	23.174.63	Fixed	10.7310			101.0283					
FIVE YEAR BONDS															
FND 120101SV	KE0000002542	26-Jun-18	22-Jun-20	227	30.956.05	Fixed	13.1930	8.6333	107.6419	102.1664	100.0000				
FND 120101SV	KE0000002004	30-Nov-18	23-Mar-20	381	30.072.85	Fixed	13.9200			105.8605					
FND 120101SV	KE0000004448	20-Aug-18	19-Aug-21	508	15.844.20	Fixed	14.3401			106.4644					
FND 120101SV	KE0000001017	25-Jul-18	19-Jul-21	619	24.395.30	Fixed	14.8686			107.4712					
FND 120101SV	KE0000004616	26-Sep-18	23-Sep-21	1,111	21.001.26	Fixed	13.1192			105.4003					
FND 120101SV	KE0000001704	23-Oct-17	17-Oct-20	1,074	13.504.64	Fixed	12.9170			106.2719					
FND 120101SV	KE0000004818	26-Mar-18	20-Mar-21	1,229	30.795.55	Fixed	12.2990			106.8611					
FND 120101SV	KE0000000847	25-Feb-19	19-Feb-24	1,564	20.993.82	Fixed	11.3840			105.1270					
FND 120101SV	KE0000001006	13-May-19	8-May-24	1,641	39.210.15	Fixed	10.8720			101.8445					
TEN YEAR BONDS															
FND 12010101SV	KE4000000329	26-Apr-10	12-Apr-20	197	19.364.15	Fixed	8.7960			99.8118					
FND 12010101SV	KE1000001098	1-Nov-10	15-Oct-20	246	18.849.90	Fixed	9.3070			99.5112					
FND 12010101SV	KE0000000358	26-Jun-12	13-Jun-22	968	30.923.10	Fixed	12.9300			105.9885					
FND 12010101SV	KE2000000607	1-Jul-13	19-Jun-23	1,319	39.248.20	Fixed	12.3710			109.8705					
FND 12010101SV	KE0000000890	26-May-16	15-Apr-21	1,509	21.802.16	Fixed	12.9000			102.3734					
FND 12010101SV	KE0000000529	26-Aug-16	17-Aug-21	2,474	18.305.45	Fixed	15.0390			121.7105					
FND 12010101SV	KE0000002327	31-Jul-17	19-Jul-27	3,079	27.241.80	Fixed	12.8660			109.1200					
FND 12010101SV	KE0000001761	27-Aug-18	18-Aug-28	3,369	46.056.81	Fixed	12.6860			106.1641					
FND 12010101SV	KE0000000918	11-Dec-18	4-Oct-28	3,314	26.158.96	Fixed	12.9302			105.7345					
FND 12010101SV	KE0000000951	21-Feb-19	21-Feb-29	3,433	61.309.72	Fixed	12.3000			104.8734					
FND 12010101SV	KE0000000476	18-Aug-19	8-Aug-29	3,559	45.014.80	Fixed	11.8170			100.6430					
FIFTEEN YEAR BONDS															
FND12020115SV	KE1000001345	26-Mar-07	7-Mar-22	850	3.654.60	Fixed	14.8000			102.3850					
FND12020115SV	KE1000001352	26-Jun-07	5-Jun-22	941	33.646.84	Fixed	13.8000			109.7235					
FND12020115SV	KE1000001360	26-Aug-07	7-Aug-22	1,090	20.958.10	Fixed	12.9000			102.3187					
FND12020115SV	KE1000001428	31-Mar-08	13-Mar-23	1,291	33.953.80	Fixed	12.9000			107.1822					
FND12020115SV	KE0000002426	26-Aug-10	2-Oct-24	1,790	42.408.45	Fixed	12.9000			108.6501					
FND12020115SV	KE4000000350	26-Mar-10	10-Mar-25	1,649	23.350.32	Fixed	10.2000			86.8678					
FND12020115SV	KE4000001386	26-Apr-11	15-Apr-26	2,224	13.513.10	Fixed	9.8000			92.6712					
FND12020115SV	KE0000000875	24-Sep-12	5-Sep-27	2,859	49.354.95	Fixed	11.4000			99.1689					
FND12020115SV	KE4000000296	26-Feb-13	17-Feb-28	3,013	49.138.45	Fixed	11.2400			100.2495					
FND12020115SV	KE0000000368	26-Aug-13	18-Aug-28	3,075	24.001.125	Fixed	12.9000			104.3734					
FND12020115SV	KE0000000432	26-Mar-16	9-Mar-31	3,277	30.991.470	Fixed	12.4500			102.1930					
FND12020115SV	KE0000000432	26-Mar-16	9-Mar-31	3,277	30.991.470	Fixed	12.4500			102.2077					
FND12020115SV	KE0000000472	23-Oct-16	9-Oct-31	3,679	7.484.196	Fixed	12.9000			104.4460					
FND12020115SV	KE0000000432	26-Jun-19	9-Jun-34	3,178	14.719.700	Fixed	12.8270			103.8300					
FND12020115SV	KE0000001104	13-Mar-19	24-Mar-34	3,281	15.319.16	Fixed	12.7400			100.0992					
FND12020115SV	KE0000001328	29-Jun-19	10-Jul-34	3,308	50.078.30	Fixed	12.3400			100.2232					
TWENTY YEAR BONDS															
FND12020201SV	KE1000001493	30-Jun-08	5-Jun-28	3,132	38.145.10	Fixed	13.7500			113.2817					
FND12020201SV	KE2000000278	30-May-11	5-May-31	4,198	9.365.80	Fixed	10.0000			87.8769					
FND12020201SV	KE0000000245	26-Nov-12	15-Nov-25	4,742	14.581.65	Fixed	12.9000			99.0961					
FND12020201SV	KE0000000464	26-Sep-16	15-Sep-36	5,142	12.761.20	Fixed	14.8000			109.8946					
FND12020201SV	KE0000000464	26-Sep-16	15-Sep-36	5,098	12.903.86	Fixed	12.9000			103.4556					
FND12020201SV	KE0000000655	30-Jul-18	9-Jul-38	6,814	15.820.75	Fixed	13.8000			106.3216					
FND12020201SV	KE0000000994	15-Apr-19	21-Mar-39	7,072	23.694.73	Fixed	12.8730	12.8000	101.3798	101.4957	101.8445	150.000.000			
TWENTY FIVE YEAR BOND															
FND12010251SV	KE4000000389	26-Jun-10	26-May-35	5,880	20.192.50	Fixed	11.2500			91.2811					
FND12010251SV	KE0000000449	25-Jun-18	25-May-43	8,999	3.171.81	Fixed	13.4000			103.1196					
THIRTY YEAR BOND															
FND12010301SV	KE2000000135	28-Feb-11	21-Jan-41	7,748	28.144.70	Fixed	12.0000			84.1774					
INFRASTRUCTURE BONDS															
FR 12020112SV	KE4000000195	23-Feb-09	8-Feb-21	458	7.889.37	Fixed	12.8000			104.1666					
FR 12020112SV	KE4000000304	7-Dec-09	22-Nov-21	745	10.111.05	Fixed	12.0000			101.8120					
FR 12011121SV	KE0000002244	13-Oct-11	18-Sep-21	1,419	10.283.10	Fixed	12.9000			105.0241					
FR 12011121SV	KE0000001101	19-Sep-13	15-Sep-23	2,138	17.250.35	Fixed	11.8000			104.2501					
FR 12011121SV	KE4000001108	27-Oct-14	12-Oct-26	2,339	30.450.90	Fixed	11.0000			103.0984					
FR 12010101SV	KE0000000430	14-Dec-16	2-Dec-24	1,851	25.119.55	Fixed	11.0000			101.4092					
FR 12011121SV	KE0000001063	30-Mar-16	15-Mar-27	2,884	51.190.20	Fixed	11.0000			102.1937					
FR 12010101SV	KE0000000464	23-Mar-16	15-Mar-26	2,012	38.303.20	Fixed	12.9000	10.2000	113.3405	113.3405	108.2488	200.000.000			
FR 12010101SV	KE0000000659	24-Oct-16	8-Oct-31	2,359	49.200.65	Fixed	12.9000			108.3521					
FR 12010101SV	KE0000000990	27-Feb-17	12-Feb-29	3,384	14.330.40	Fixed	12.9000			111.8224					
FR 12010101SV	KE0000000388	23-Jun-18	21-Feb-44	3,872	15.301.16	Fixed	11.8000	10.3000	112.7345	107.3463	108.2704	300.000.000			
FR 12010101SV	KE0000000693	19-Nov-18	25-Oct-38	4,812	41.250.34	Fixed	12.9000			105.0544					
FR 12010201SV	KE0000000109	26-Dec-18	25-Oct-38	6,026	49.393.25	Fixed	11.8000			99.3334					
FR 12010201SV	KE0000000726	26-Mar-19	21-Feb-44	8,872	15.301.16	Fixed	12.9000			101.5389					
FR 12010101SV	KE0000000543	26-Oct-19	8-Oct-35	3,813	68.456.07	Fixed	11.7500	11.8000	101.2161	99.8169	99.3334	100.000.000			
FR 12010101SV	KE0000000543	26-Oct-19	8-Oct-35	3,813	68.456.07	Fixed	11.7500	11.8000	99.8811	99.3334	99.3334	100.000.000			
FR 12010101SV	KE0000000543	26-Oct-19	8-Oct-35	3,813	68.456.07	Fixed	11.7500	11.8000	102.6187	101.8638	99.3334	110.000.000			
FR 12010101SV	KE0000000543	26-Oct-19	8-Oct-35	3,813	68.456.07	Fixed	11.7500	11.9500	99.0372	98.6821	99.3334	365.000.000			
FR 12010101SV	KE0000000543	26-Oct-19	8-Oct-35	3,813	68.456.07	Fixed	11.7500	11.8000	99.3334	99.3334	99.3334	200.000.000			
FR 12010101SV	KE0000000543	26-Oct-19	8-Oct-35	3,813	68.456.07	Fixed	11.7500	11.9000	99.3334	98.8755	99.3334	200.000.000			
FR 12010101SV	KE0000000543	26-Oct-19	8-Oct-35	3,813	68.456.07	Fixed	11.7500	11.8000	99.3334	99.3334	99.3334	200.000.000			
FR 12010101SV	KE0000000543	26-Oct-19	8-Oct-35	3,813	68.456.07	Fixed	11.7500	11.8000	99.3334	99.3334	99.3334	200.000.000			
FR 12010101SV	KE0000000543	26-Oct-19	8-Oct-35	3,813	68.456.07	Fixed	11.7500	11.8000	99.3334	99.3334	99.3334	200.000.000			
FR 12010101SV	KE0000000543	26-Oct-19	8-Oct-35	3,813	68.456.07	Fixed	11.7500	11.8000	99.3334	99.3334	99.3334	200.000.000			
FR 12010101SV	KE0000000543	26-Oct-19	8-Oct-35	3,813	68.456.07	Fixed	11.7500	11.8000	99.3334	99.3334	99.3334	200.000.000			
FR 12010101SV	KE0000000543	26-Oct-19	8-Oct-35	3,813	68.456.07	Fixed	11.7500	11.8000	99.3334	99.3334	99.3334	200.000.000			
FR 12010101SV	KE0000000543	26-Oct-19	8-Oct-35	3,813	68.456.07	Fixed	11.7500	11.8000	99.3334	99.3334	99.3334	200.000.000			
FR 12010101SV	KE0000000543	26-Oct-19	8-Oct-35	3,813	68.456.07	Fixed	11.7500	11.8000	99.3334	99.3334	99.3334	200.000.000			
FR 12010101SV	KE0000000543	26-Oct-19	8-Oct-35	3,813	68.456.07	Fixed	11.7500	11.8000	99.3334	99.3334	99.3334	200.000.000			
FR 12010101SV	KE0000000543	26-Oct-19	8-Oct-35	3,813	68.456.07	Fixed	11.7500	11.8000	99.3334	99.3334	99.3334	200.000.000			
FR 12010101SV	KE0000000543	26-Oct-19	8-Oct-35	3,813	68.456.07	Fixed	11.7500	11.8000	99.3334	99.3334	99.3334	200.000.000			
FR 12010101SV	KE0000000543	26-Oct-19	8-Oct-35	3,813	68.456.07	Fixed	11.7500	11.8000	99.3334	99.3334	99.3334	200.000.000			
FR 12010101SV	KE0000000543	26-Oct-19	8-Oct-35	3,813	68.456.07	Fixed	11.7500	11.8000	99.3334	99.3334	99.3334	200.000.000			
FR 12010101SV	KE0000000543	26-Oct-19	8-Oct-35	3,813	68.456.07	Fixed	11.7500	11.8000	99.3334	99.3334	99.3334	200.000.000			
FR 12010101SV	KE0000000543	26-Oct-19	8-Oct-35	3,813	68.456.07	Fixed	11.7500	11.8000	99.3334	99.3334	99.3334	200.000.000			
FR 12010101SV	KE0000000543	26-Oct-19	8-Oct-35	3,813	68.456.07	Fixed	11.7500	11.8000	99.3334	99.3334	99.3334	200.000.000			
FR 12010101SV	KE0000000543	26-Oct-19	8-Oct-35	3,813	68.456.07	Fixed	11.7500	11.8000	99.3334	99.3334	99.3334	200.000.000			
FR 12010101SV	KE0000000543	26-Oct-19	8-Oct-35	3,813	68.456.07	Fixed	11.7500	11.8000	99.3334	99.3334	99.3334	200.000.000			
FR 12010101SV															

FR: Floating Rate Treasury Bond **MA:** 12 weeks 91 day notes Moving average **MR:** Medium Term Note
FXT: Fixed Rate Treasury Bond **YTM:** yield to maturity **YTC:** Yield to next coupon reset date **CBK:** Central Bank of Kenya **IFB:** Infrastructure Bond **S:** Suspended
DISCLAIMER: Unimutec care has been taken in the preparation of this report. However, the Nairobi Securities Exchange does not warrant accuracy, adequacy or completeness of this information and expressly disclaims liability for errors or omissions in this information. No warranty of any kind, implied, express or statutory is given in conjunction with the information.