

NSE NAIROBI securities exchange Kenya Limited BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE												November 1, 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 (Kshs)
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS ABOVE KES 50 MILLION												November 1, 2019
TWO YEAR BONDS												
FIVE YEAR BONDS												
FXD 1/2019/2Y	KE000000552	28-Jan-10	25-Jan-21	451	23,774.63	Fixed	10.7010					101.0283
FXD 1/2014/5Y	KE000000542	29-Jun-14	22-Jun-20	724	30,556.06	Fixed	13.1238					103.6238
FXD 1/2016/5Y	KE000000304	30-Nov-16	23-Nov-20	388	30,673.85	Fixed	13.9209					105.8605
FXD 1/2016/5Y	KE000000458	25-Apr-16	19-Apr-21	536	19,544.20	Fixed	14.3848					106.4848
FXD 1/2016/5Y	KE000000510	25-Jul-18	19-Jul-23	626	24,395.39	Fixed	14.0999					107.4122
FXD 1/2016/5Y	KE000000436	26-Sep-18	20-Sep-23	1,111	23,051.05	Fixed	13.1128	9.8950	106.8102	106.4203		105.7613
FXD 1/2017/5Y	KE0000007434	28-Aug-17	22-Aug-22	1,026	12,112.20	Fixed	12.4659					107.6538
FXD 1/2017/5Y	KE0000007364	23-Oct-17	17-Oct-22	1,081	14,504.64	Fixed	12.5170					106.3067
FXD 1/2018/5Y	KE0000006218	28-Mar-18	20-Mar-23	1,279	20,726.55	Fixed	12.2999					106.8611
FXD 1/2018/5Y	KE0000005547	25-Feb-18	19-Feb-23	1,571	20,553.62	Fixed	11.3049					105.1270
FXD 1/2019/5Y	KE0000001096	13-May-19	6-May-24	1,648	39,210.15	Fixed	10.8720					101.6645
TEN YEAR BONDS												
FXD 1/2014/10Y	KE0000003129	26-Apr-10	13-Apr-20	363	19,284.15	Fixed	8.7908					99.5148
FXD 1/2016/10Y	KE0000001986	1-Nov-10	19-Oct-20	1,049	19,849.90	Fixed	9.3070					99.5712
FXD 1/2016/10Y	KE0000002098	25-Jun-12	13-Jun-22	955	35,271.70	Fixed	12.7059					105.3666
FXD 1/2016/10Y	KE0000006037	1-Jul-13	19-Jun-23	1,228	39,248.20	Fixed	12.3710					109.6706
FXD 1/2016/10Y	KE0000002890	25-May-15	15-Jun-24	1,538	35,852.15	Fixed	12.1009					109.4905
FXD 1/2016/10Y	KE0000005529	29-Aug-16	17-Aug-26	2,481	19,306.45	Fixed	15.0399					121.7105
FXD 1/2017/10Y	KE0000007247	31-Jul-17	19-Jul-27	1,078	27,541.80	Fixed	12.9680					109.3700
FXD 1/2018/10Y	KE0000007862	27-Aug-18	14-Aug-28	1,209	40,806.85	Fixed	12.6899					106.1643
FXD 1/2018/10Y	KE0000007016	17-Oct-18	4-Oct-28	1,321	26,158.95	Fixed	13.9009					105.7345
FXD 1/2019/10Y	KE0000005963	25-Feb-19	12-Feb-29	1,391	31,806.00	Fixed	12.4388					104.6734
FXD 1/2019/10Y	KE0000009877	15-Apr-19	2-Apr-29	1,440	51,235.72	Fixed	12.3000					103.3930
FXD 1/2019/10Y	KE0000004876	19-Aug-19	6-Aug-29	1,366	49,014.80	Fixed	11.5179					100.6438
FIFTEEN YEAR BONDS												
FXD1/2007/15Y	KE1000001346	26-Mar-07	7-Mar-22	857	1,654.60	Fixed	14.5000					102.3850
FXD1/2007/15Y	KE1000001382	25-Jun-07	6-Jun-22	948	33,646.84	Fixed	13.5000					109.7235
FXD1/2008/15Y	KE0000001986	26-Mar-07	19-Nov-22	1,049	20,568.90	Fixed	10.9000	9.9478	112.4338	106.5264		107.1245
FXD1/2008/15Y	KE1000001458	31-Mar-06	13-Mar-24	1,228	33,963.50	Fixed	12.5000					107.1872
FXD1/2009/15Y	KE0000003436	26-Oct-09	7-Oct-24	1,802	8,420.45	Fixed	12.9000					108.9200
FXD1/2010/15Y	KE0000001986	26-Mar-10	13-Mar-25	1,049	20,568.90	Fixed	10.9000					98.3628
FXD1/2010/15Y	KE0000001558	25-Apr-11	8-Dec-29	2,229	13,513.10	Fixed	8.0000					92.4912
FXD1/2012/15Y	KE0000003675	24-Sep-12	6-Sep-27	2,864	48,904.95	Fixed	11.0000	11.1559	100.5599	99.1689		99.1994
FXD1/2013/15Y	KE0000001986	26-Mar-13	13-Mar-28	1,049	20,568.90	Fixed	10.9000					102.2495
FXD1/2013/15Y	KE0000003809	29-Apr-13	10-Apr-28	1,083	24,001.224	Fixed	12.0000					104.0374
FXD1/2014/15Y	KE0000008492	26-May-14	9-May-24	4,277	30,981.470	Fixed	12.4650					103.9876
FXD1/2015/15Y	KE0000009879	23-Oct-15	3-Oct-25	1,089	7,854.990	Fixed	12.7000					104.2489
FXD1/2016/15Y	KE0000009430	28-Jan-16	9-Jan-24	5,183	14,713.790	Fixed	12.6570	12.3500	107.0085	103.6530		200.0000
FXD1/2018/15Y	KE0000001104	13-May-18	28-Apr-34	8,288	18,316.16	Fixed	12.7348					104.2750
FXD1/2019/15Y	KE0000001328	29-Jul-19	10-Jul-34	5,395	50,578.30	Fixed	12.3400					100.2232
TWENTY YEAR BOND												
FXD1/2008/20Y	KE1000001493	30-Jun-08	5-Jun-28	1,139	38,145.10	Fixed	13.7500					113.2817
FXD1/2011/20Y	KE0000002116	30-May-11	5-May-31	4,203	9,365.80	Fixed	10.0000					97.8769
FXD1/2012/20Y	KE0000001986	26-Mar-12	13-Mar-32	1,109	46,581.05	Fixed	12.7000					99.5965
FXD1/2016/20Y	KE0000005643	26-Sep-16	1-Sep-36	6,149	12,761.20	Fixed	14.0000					109.6946
FXD1/2018/20Y	KE0000003825	26-Mar-18	1-Mar-38	6,695	22,063.95	Fixed	13.2000					103.4856
FXD1/2019/20Y	KE0000005963	26-Jul-18	1-Mar-38	4,941	18,806.75	Fixed	12.2000					106.7624
FXD1/2019/20Y	KE0000005964	16-Apr-19	21-Mar-39	1,080	23,694.73	Fixed	12.8700					101.9646
THIRTY YEAR BOND												
FXD1/2019/30Y	KE0000003889	28-Jun-10	28-May-36	5,687	20,193.50	Fixed	11.2500					91.2611
FXD1/2019/30Y	KE0000008549	25-Jun-18	25-May-43	8,698	5,171.81	Fixed	13.4000					103.2198
30B 1/2011/30Y	KE0000002135	28-Feb-11	21-Jan-41	7,752	28,144.70	Fixed	12.0000					94.1774
INFRASTRUCTURE BONDS												
IFB 1/2009/12Y	KE0000002136	22-Feb-09	8-Feb-21	465	7,888.37	Fixed	12.5000					104.1666
IFB 1/2009/12Y	KE0000003204	7-Dec-09	22-Nov-21	752	10,111.05	Fixed	12.0000					101.5136
IFB 1/2011/12Y	KE0000002242	3-Oct-11	18-Sep-23	1,417	10,281.10	Fixed	12.0000					106.0243
IFB 1/2013/12Y	KE0000008130	30-Sep-13	15-Sep-25	2,145	27,525.35	Fixed	11.0000					104.2501
IFB 1/2014/12Y	KE0000001149	27-Oct-14	13-Oct-26	1,517	36,498.40	Fixed	11.0000					109.0000
IFB 1/2015/12Y	KE0000004100	14-Dec-14	2-Dec-24	1,868	26,119.55	Fixed	11.0000					101.6950
IFB 1/2015/12Y	KE0000001653	30-Mar-15	15-Mar-27	2,693	51,192.20	Fixed	11.0000					102.1937
IFB 1/2016/12Y	KE0000004854	23-May-16	12-May-25	2,019	36,293.20	Fixed	12.5000					106.7977
IFB 1/2016/12Y	KE0000006659	24-Oct-16	8-Oct-21	1,821	40,029.65	Fixed	11.0000					106.2252
IFB 1/2017/12Y	KE0000005690	27-Feb-17	12-Feb-28	1,391	14,330.40	Fixed	12.5000					111.6234
IFB 1/2018/12Y	KE0000007986	27-Nov-17	18-Nov-24	1,844	14,465.40	Fixed	12.5000					106.7276
IFB 1/2018/12Y	KE0000008051	26-Jan-18	10-Jan-25	1,813	41,290.34	Fixed	12.5000					108.2895
IFB 1/2018/12Y	KE0000009109	19-Nov-18	25-Oct-30	6,933	40,393.25	Fixed	11.9500					102.8648
IFB 1/2019/12Y	KE0000002100	22-Feb-18	22-Feb-44	8,879	16,303.06	Fixed	12.2000					104.9840
IFB 1/2019/12Y	KE0000005543	28-Oct-19	8-Oct-35	5,820	66,466.07	Fixed	11.7500	11.9500	101.4814	101.3223		98.3649
IFB 1/2019/12Y	KE0000005543	28-Oct-19	8-Oct-35	5,820	66,466.07	Fixed	11.7500	12.1000	97.1333	97.0452		98.3649
IFB 1/2019/12Y	KE0000005543	28-Oct-19	8-Oct-35	5,820	66,466.07	Fixed	11.7500	12.1000	97.8514	97.7225		98.3649
IFB 1/2019/12Y	KE0000005543	28-Oct-19	8-Oct-35	5,820	66,466.07	Fixed	11.7500	11.7500	100.1265	99.9954		101.0000
IFB 1/2019/12Y	KE0000005543	28-Oct-19	8-Oct-35	5,820	66,466.07	Fixed	11.7500	12.0500	96.1474	96.1474		98.3649
IFB 1/2019/12Y	KE0000005543	28-Oct-19	8-Oct-35	5,820	66,466.07	Fixed	11.7500	12.1250	97.6923	97.5632		98.3649
IFB 1/2019/12Y	KE0000005543	28-Oct-19	8-Oct-35	5,820	66,466.07	Fixed	11.7500	12.2000	97.2165	97.0874		100.0000
IFB 1/2019/12Y	KE0000005543	28-Oct-19	8-Oct-35	5,820	66,466.07	Fixed	11.7500	11.7500	100.2579	100.1288		98.3649
IFB 1/2019/12Y	KE0000005543	28-Oct-19	8-Oct-35	5,820	66,466.07	Fixed	11.7500	12.4000	96.4387	96.4796		100.0000
MA8B1/2019/15Y	KE0000001986	11-Apr-17	8-Apr-28	1,197	19,000.00	Fixed	10.0000	10.0000	100.0000	100.0000		170.298
MA8B2/2019/15Y	KE0000007720	11-Sep-17	7-Sep-29	311	444.00	Fixed	10.0000	10.0000	101.5100	100.0000		1,918.385
BONDS SELL/BUY BACK TRANSACTIONS												
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION												
FXD1/2009/12Y	KE1000001346	26-Mar-07	7-Mar-22	857	1,654.60	Fixed	14.5000	9.9138	111.5001	109.2889	102.3850	42,000.00
FXD1/2009/12Y	KE0000003126	26-Oct-09	7-Oct-24	1,802	9,420.45	Fixed	12.9000	10.2796	109.2722	109.6553	109.8200	6,000.00
FXD1/2010/12Y	KE0000003500	29-Mar-10	10-Mar-25	1,954	22,336.25	Fixed	10.2500	10.7500	99.2689	97.8733	98.3678	1,000.00
FXD1/2012/20Y	KE0000002398	25-Jun-12	13-Jun-22	955	36,274.70	Fixed	12.7000	9.9187	111.0588	106.2788	105.3888	8,000.00
FXD 1/2013/2Y	KE0000001986	26-Mar-13	13-Mar-23	451	23,774.63	Fixed	10.7010	9.9000	104.3671	101.5123	101.0283	2,000.00
FXD 1/2013/2Y	KE0000005523	25-Feb-18	25-Jan-21	451	23,774.63	Fixed	10.7010	9.8462	103.7354	100.9439	101.0283	25,000.00
FXD 1/2014/5Y	KE000000542	29-Jun-14	19-Feb-24	1,571	20,553.62	Fixed	11.3049	10.1000				

DISCLAIMER: Utmost 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, express or implied, is given in connection with the information.