

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE														November 12, 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)	Value Traded (USD)			
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS ABOVE KES 50 MILLION														November 12, 2019
TWO YEAR BONDS														
FIVE YEAR BONDS														
FXD 120115Y	KE5000009323	28-Jan-19	28-Jan-21	440	23.774.63	Fixed	10.7510			161.0283				
FXD 120116Y	KE5000002452	26-Jun-16	22-Jun-20	223	30.956.05	Fixed	13.1930			102.0735				
FXD 120116Y	KE5000002024	30-Nov-15	23-Nov-20	377	30.072.85	Fixed	13.9200			105.8605				
FXD 120116Y	KE5000004448	20-Apr-16	19-Apr-21	824	19.844.20	Fixed	14.3440			106.4648				
FXD 120116Y	KE5000001017	26-Jul-16	19-Jul-21	615	24.395.30	Fixed	14.8680			107.4712				
FXD 120116Y	KE5000004616	26-Sep-16	23-Sep-21	1,111	21.001.26	Fixed	13.1320			105.4033				
FXD 120117Y	KE5000004734	28-Aug-17	22-Aug-21	1,014	12.112.20	Fixed	12.4650			107.6938				
FXD 120117Y	KE5000001764	23-Oct-17	17-Oct-22	1,079	13.924.64	Fixed	12.9170			106.2719				
FXD 120118Y	KE5000006218	26-Mar-18	20-Mar-23	1,224	30.795.55	Fixed	12.2990			106.8611				
FXD 120119Y	KE5000000847	25-Feb-19	19-Feb-24	1,560	20.993.82	Fixed	11.3840			105.1270				
FXD 120119Y	KE5000001096	13-May-19	6-May-24	1,637	39.210.15	Fixed	10.8720			101.8445				
TEN YEAR BONDS														
FXD 12011010Y	KE4000003328	26-Apr-10	12-Apr-20	153	19.364.15	Fixed	8.7960			99.8118				
FXD 12011010Y	KE1000001098	1-Nov-10	18-Oct-20	342	19.849.90	Fixed	9.3070			99.5212				
FXD 12011010Y	KE5000003358	26-Jun-12	13-Jun-22	864	30.623.10	Fixed	12.3000			105.9885				
FXD 12011010Y	KE2000000607	1-Jul-13	19-Jun-23	1,315	39.248.20	Fixed	12.3710			109.0705				
FXD 12011010Y	KE5000000890	26-Mar-16	15-Mar-21	1,405	24.802.16	Fixed	12.3900			102.3734				
FXD 12011010Y	KE5000000529	26-Aug-16	17-Aug-21	2,479	16.306.45	Fixed	15.0300			121.7105				
FXD 12011010Y	KE5000001227	31-Jul-17	19-Jul-27	3,078	27.241.80	Fixed	12.8660			109.1200				
FXD 12011010Y	KE5000001761	27-Aug-18	18-Aug-28	3,198	40.606.85	Fixed	12.6880			106.1543				
FXD 12011010Y	KE5000000816	11-Dec-18	4-Dec-28	3,310	28.158.96	Fixed	12.3020			105.7345				
FXD 12011010Y	KE5000000951	20-Feb-19	12-Feb-29	3,380	32.008.10	Fixed	12.3820			106.8774				
FXD 12011010Y	KE5000000987	10-Apr-19	2-Apr-29	3,439	61.309.72	Fixed	12.3000			103.6438				
FXD 12011010Y	KE5000001487	18-Aug-19	6-Aug-29	3,555	45.014.80	Fixed	11.8170	11.7000	101.5998	98.9104	450.000.000			
FIFTEEN YEAR BONDS														
FXD1202115Y	KE1000001345	26-Mar-07	7-Mar-22	846	3.654.60	Fixed	14.8000			102.3850				
FXD1202115Y	KE1000001352	26-Jun-07	5-Jun-22	937	33.646.84	Fixed	13.0000			109.7235				
FXD1202115Y	KE1000001360	26-Nov-07	7-Nov-22	1,091	30.958.10	Fixed	12.8000	10.0000	106.3731	106.3088	150.000.000			
FXD1202115Y	KE1000001380	26-Nov-07	7-Nov-22	1,091	30.958.10	Fixed	12.8000	10.4000	105.3249	105.2096	105.3187			
FXD1202115Y	KE1000001406	23-Mar-08	22-Mar-23	1,217	33.983.50	Fixed	12.8000			107.1652				
FXD1202115Y	KE5000000546	26-Oct-08	25-Oct-24	1,791	26.620.45	Fixed	12.8000			104.2620				
FXD1202115Y	KE5000000550	26-Mar-10	15-Mar-25	1,845	29.336.25	Fixed	10.0000			98.9678				
FXD1202115Y	KE5000001058	26-Sep-16	8-Nov-26	2,218	35.513.10	Fixed	12.8000			104.8571				
FXD1202115Y	KE4000000873	24-Sep-12	5-Sep-27	2,855	48.304.95	Fixed	11.0000			99.1889				
FXD1202115Y	KE5000000729	23-Feb-16	7-Feb-28	3,000	42.138.45	Fixed	11.2500			100.2485				
FXD1202115Y	KE4000000808	26-Apr-13	15-Apr-28	3,072	24.001.425	Fixed	12.0000			104.0374				
FXD1202115Y	KE5000000832	26-May-16	15-May-31	3,277	30.081.470	Fixed	12.6000			102.1030				
FXD1202115Y	KE5000000836	26-May-16	15-May-31	3,277	30.081.470	Fixed	12.6000			102.1027				
FXD1202115Y	KE5000000878	22-Oct-18	8-Oct-33	3,072	7.654.000	Fixed	12.7500			105.2480				
FXD1202115Y	KE5000000830	26-Jun-19	3-Jun-34	3,172	14.773.750	Fixed	12.8570			103.6300				
FXD1202115Y	KE6000001084	13-Mar-19	24-Apr-34	3,277	19.316.16	Fixed	12.7340			100.2992				
FXD1202115Y	KE6000001328	29-Jun-19	19-Jul-34	3,354	50.578.30	Fixed	12.3400			100.2232				
TWENTY YEAR BONDS														
FXD1202120Y	KE1000001483	30-Jun-08	5-Jun-28	3,128	38.146.10	Fixed	13.7500			113.0817				
FXD1202120Y	KE5000001078	30-May-11	4-May-31	4,192	3.365.80	Fixed	10.0000			87.8768				
FXD1202120Y	KE5000000949	26-Nov-12	1-Nov-32	4,738	44.981.65	Fixed	12.0000	12.2500	104.1888	98.3876	100.000.000			
FXD1202120Y	KE5000000954	26-Sep-16	15-Sep-36	4,138	12.735.20	Fixed	14.0000			102.6561				
FXD1202120Y	KE5000000832	26-Mar-18	1-Mar-38	6,654	23.093.95	Fixed	13.0000			103.4895				
FXD1202120Y	KE5000000855	30-Jul-18	5-Oct-38	6,810	15.820.75	Fixed	13.0000			106.3216				
FXD1202120Y	KE5000000964	18-Apr-19	21-Mar-39	7,069	23.698.72	Fixed	12.8710			100.0333				
TWENTY FIVE YEAR BOND														
FXD1202125Y	KE4000000898	26-Jun-16	26-Mar-36	8,076	26.100.95	Fixed	11.2500			91.2611				
FXD1202125Y	KE5000000849	26-Jun-18	25-Mar-43	8,595	5.171.81	Fixed	13.4000			103.2196				
THIRTY YEAR BOND														
FXD 1203130Y	KE2000000235	28-Feb-11	21-Jan-41	7,741	28.144.70	Fixed	12.0000			94.1774				
INFRASTRUCTURE BONDS														
FR 1200R12Y	KE4000001196	23-Feb-09	8-Feb-21	454	7.859.37	Fixed	12.8000			154.1666				
FR 1200R12Y	KE5000000204	2-Dec-10	29-Nov-21	741	16.111.26	Fixed	12.8000			101.2138				
FR 120112Y	KE2000002242	3-Oct-11	18-Sep-21	1,408	10.263.10	Fixed	12.8000			106.0241				
FR 1201312Y	KE3000000130	30-Sep-13	15-Sep-26	2,134	27.820.35	Fixed	11.0000			104.2021				
FR 1201412Y	KE5000001109	17-Oct-13	13-Oct-26	2,326	24.480.80	Fixed	11.0000			103.9884				
FR 120145Y	KE5000000400	14-Dec-16	2-Dec-24	1,847	26.119.55	Fixed	11.0000			101.4092				
FR 1201472Y	KE4000001653	30-Mar-16	15-Mar-27	2,885	51.152.20	Fixed	11.0000			102.1037				
FR 120151Y	KE5000000454	23-May-16	12-May-25	2,059	35.353.20	Fixed	12.8000			113.4565				
FR 1201615Y	KE5000000878	22-Oct-18	8-Oct-31	1,548	40.028.65	Fixed	12.0000	11.8000	105.6866	106.2923				
FR 1201712Y	KE5000000980	23-Feb-19	17-Feb-29	2,340	41.330.40	Fixed	12.0000			113.8254				
FR 120217Y	KE5000000788	27-Nov-17	18-Nov-24	1,833	41.462.40	Fixed	12.8000	10.3000	112.8078	107.6042	250.000.000			
FR 120217Y	KE5000000788	27-Nov-17	18-Nov-24	1,833	41.462.40	Fixed	12.8000	10.0000	113.8509	108.0473	250.000.000			
FR 1202181Y	KE5000000901	26-Mar-18	18-Mar-31	1,809	41.250.34	Fixed	12.8000	12.9000	98.4949	98.3676	270.000.000			
FR 1202181Y	KE5000000878	22-Oct-18	8-Oct-31	1,548	40.028.65	Fixed	12.0000	11.8000	105.6866	106.2923				
FR 1202181Y	KE5000000980	23-Feb-19	17-Feb-29	2,340	41.330.40	Fixed	12.0000			113.8254				
FR 1202172Y	KE5000000788	27-Nov-17	18-Nov-24	1,833	41.462.40	Fixed	12.8000	10.3000	112.8078	107.6042	250.000.000			
FR 1202181Y	KE5000000543	26-Oct-19	8-Oct-35	1,809	68.456.07	Fixed	11.7500	11.8500	99.8143	99.3361	99.6687			
FR 1202181Y	KE5000000543	26-Oct-19	8-Oct-35	1,809	68.456.07	Fixed	11.7500	11.8000	100.1421	99.8879	200.000.000			
FR 1202181Y	KE5000000543	26-Oct-19	8-Oct-35	1,809	68.456.07	Fixed	11.7500	11.8000	98.8467	98.3676	270.000.000			
FR 1202181Y	KE5000000543	26-Oct-19	8-Oct-35	1,809	68.456.07	Fixed	11.7500	11.7548	100.4399	99.8967	100.000.000			
FR 1202181Y	KE5000000543	26-Oct-19	8-Oct-35	1,809	68.456.07	Fixed	11.7500	11.8049	99.4953	98.9721	99.6687			
FR 1202181Y	KE5000000543	26-Oct-19	8-Oct-35	1,809	68.456.07	Fixed	11.7500	11.8000	99.4988	98.4988	240.000.000			
FR 1202181Y	KE5000000786	11-Apr-17	8-Apr-20	148	150.000	10.0000	100.9600	100.0000	100.0000	100.0000	277.204			
FR 1202181Y	KE5000000710	11-Sep-17	7-Sep-20	300	444.00	Fixed	10.0000	10.0000	101.7300	100.0000	280.672			
BONDS SELL/BUY BACK TRANSACTIONS														
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION														
FXD1202102Y	KE1000001345	26-Mar-07	7-Mar-22	846	3.654.60	Fixed	14.8000	10.3000	110.9972	108.4477	102.3850	1.000.000		
FXD1202102Y	KE5000000898	26-Jun-10	26-Mar-30	5,678	20.152.50	Fixed	11.4500	12.7000	94.8652	90.2000	800.000			
FXD 120116Y	KE5000002452	26-Jun-16	22-Jun-20	223	30.956.05	Fixed	13.1930			102.0735				
FXD 120116Y	KE5000002024	30-Nov-15	23-Nov-20	377	30.072.85	Fixed	13.9200			105.8605				
FXD 120116Y	KE5000004448	20-Apr-16	19-Apr-21	824	19.844.20	Fixed	14.3440			106.4648				
FXD 120116Y	KE5000001017	26-Jul-16	19-Jul-21	615	24.395.30	Fixed	14.8680			107.4712				
FXD 120116Y	KE5000004616	26-Sep-16	23-Sep-21	1,111	21.001.26	Fixed	13.1320			105.4033				
FXD 120117Y	KE5000004734	28-Aug-17	22-Aug-21	1,014	12.112.20	Fixed	12.4650			107.6938				
FXD 120117Y	KE5000001764	23-Oct-17	17-Oct-22	1,079	13.924.64	Fixed	12.9170			106.2719				
FXD 120118Y	KE5000006218	26-Mar-18	20-Mar-23	1,224	30.795.55	Fixed	12.2990			106.8611				
FXD 120119Y	KE5000000847	25-Feb-19	19-Feb-24	1,560	20.993.82	Fixed	11.3840			105.1270				
FXD 120119Y	KE5000001096	13-May-19	6-May-24	1,637	39.210.15	Fixed	10.8720			101.8445				
CENTRAL BANK MONITOR UNSECURED FIXED RATE AND EQUITY LINKED NOTES														
GTNR 08.08.20.21.3	KE1000002765	13-Jun-18	8-Jun-26	209	3.899.22	FIXED	13.0000			99.8684				
GTNR 08.08.20.21.3	KE1000002872	13-Jun-18	8-Jun-26	209	2.710.27	FIXED	12.8000			99.8684				
GTNR 08.08.20.21.3	KE1000002986	13-Jun-18	8-Jun-26	209	2.106.77	FIXED	12.8000			99.8684				
STANBEC MULTICURRENCY MEDIUM TERM NOTE														
STANBEC 13.03.20.21.19	KE4000002436	15-Dec-14	8-Oct-21	757	5.000.00	FIXED	12.8500			103.0000				
F&B FIXED MEDIUM TERM NOTE														
F&B 08.14.12.20.21														

KEY BOND INVESTMENT CONSIDERATIONS

There are a number of key variables to look at when investing in bonds: the bond's maturity, redemption features, credit quality, interest rate, price, yield and tax status. Together, these factors help determine the value of your bond investment and the degree to which it matches your financial objectives.

Abb:

FR: Floating Rate Treasury Bond MA: 12 weeks 91 day rates Moving Average MTN: Medium Term Note

KTN: Fixed Rate Treasury Bond KTN: yield to maturity YTC: Yield to next coupon rate date CBS: Central Bank of Kenya IIB: Infrastructure Bond S: Suspended

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, implied, express or statutory, is given in connection with the information.

Today	Previous
2,493,897,238	2,475,534,693

Today	Previous
98	111