

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE													October 30, 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 (%)	CPS Value Traded (Kshs)	
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS ABOVE KES 50 MILLION													October 30, 2019
TWO YEAR BONDS													
KEN 1201015V	KE0000009323	28-Jan-19	28-Jan-21	453	23,774.63	Fixed						101.0283	
FIVE YEAR BONDS													
KEN 1201015V	KE0000002452	20-Jun-18	20-Jun-23	236	30,956.05	Fixed	13.1930					103.6338	
KEN 1201015V	KE0000002004	30-Nov-18	23-Nov-23	295	30,072.85	Fixed	13.9300					108.8603	
KEN 1201015V	KE0000004448	20-Apr-18	19-Apr-21	857	15,844.20	Fixed	14.3400					106.4648	
KEN 1201015V	KE0000000107	28-Jul-16	19-Jul-21	626	24,395.30	Fixed	14.9800					107.4712	
KEN 1201015V	KE0000004616	28-Sep-16	23-Sep-21	1,111	23,002.26	Fixed	15.1120					106.7173	
KEN 1201015V	KE0000000743	28-Aug-17	22-Aug-21	1,037	12,112.20	Fixed	12.4900					107.6538	
KEN 1201015V	KE0000000774	23-Oct-17	17-Oct-22	1,093	13,924.44	Fixed	12.5170	10.0159	106.6102	106.3087		105.0397	
KEN 1201015V	KE0000000818	28-Mar-18	20-Mar-23	1,237	30,795.55	Fixed	12.2900					106.9811	
KEN 1201015V	KE0000000847	28-Feb-19	19-Feb-24	1,573	20,893.82	Fixed	11.3040					105.1270	
KEN 1201015V	KE0000001006	13-May-19	4-May-24	1,650	39,210.15	Fixed	10.8720					101.5845	
TEN YEAR BONDS													
KEN 1201010V	KE4000000329	28-Apr-10	12-Apr-20	166	19,384.15	Fixed	8.7900					95.5118	
KEN 1201010V	KE1000001098	1-Nov-10	10-Oct-20	305	18,849.90	Fixed	9.3070					98.5712	
KEN 1201010V	KE0000000355	20-Jun-12	13-Jun-22	857	39,223.70	Fixed	12.7300					105.3883	
KEN 1201010V	KE0000000607	1-Jul-13	19-Jun-23	1,309	39,248.20	Fixed	12.3710					109.6705	
KEN 1201010V	KE0000000890	29-Mar-16	15-Mar-21	1,539	23,802.16	Fixed	12.3900					109.4490	
KEN 1201010V	KE0000000629	28-Aug-16	17-Aug-21	2,483	18,306.45	Fixed	15.0300					121.7105	
KEN 1201010V	KE0000000727	31-Jul-17	19-Jul-27	3,079	27,241.80	Fixed	12.9800					109.7700	
KEN 1201010V	KE0000000764	27-Aug-18	18-Aug-28	3,241	46,659.85	Fixed	12.8800					106.1843	
KEN 1201010V	KE0000000816	11-Dec-18	4-Dec-28	3,303	28,159.96	Fixed	12.9200					105.7245	
KEN 1201010V	KE0000000863	28-Feb-19	17-Feb-29	3,393	32,208.00	Fixed	12.4900					104.2754	
KEN 1201010V	KE0000000877	10-Apr-19	2-Apr-29	3,444	61,309.72	Fixed	12.3900					103.3830	
KEN 1201010V	KE0000000476	18-Aug-19	6-Aug-29	3,568	45,014.80	Fixed	11.5170					100.6438	
FIFTEEN YEAR BONDS													
KEN 1200715V	KE1000001345	28-Mar-07	7-Mar-22	859	3,654.80	Fixed	14.5000					102.3860	
KEN 1200715V	KE1000001352	28-Jun-07	5-Jun-22	905	33,646.84	Fixed	13.9000					109.7235	
KEN 1200715V	KE0000001360	29-Nov-07	7-Nov-22	1,106	29,958.10	Fixed	13.5000					107.1242	
KEN 1200815V	KE1000001428	31-Mar-08	13-Mar-23	1,230	33,963.80	Fixed	12.9000					107.1882	
KEN 1200815V	KE0000001436	29-Jun-08	7-Jun-23	1,869	42,020.45	Fixed	12.9000					109.0000	
KEN 1200815V	KE4000000350	29-Mar-10	10-Mar-25	1,859	23,320.32	Fixed	15.2000					98.3878	
KEN 1200815V	KE0000001385	29-Apr-11	4-May-26	2,221	13,513.10	Fixed	9.8000					92.4572	
KEN 1200815V	KE0000000875	24-Sep-12	5-Sep-27	2,899	48,320.40	Fixed	11.8000	11.3500	99.5104	98.1807		98.2647	
KEN 1200815V	KE4000000726	28-Feb-13	7-Feb-28	1,032	49,138.45	Fixed	11.2000					100.2495	
KEN 1200815V	KE0000000843	29-Jun-13	19-Jun-28	1,095	24,001.125	Fixed	12.3000					104.3374	
KEN 1200815V	KE0000000842	28-Mar-16	8-Mar-21	3,277	30,491.470	Fixed	12.8500					103.9078	
KEN 1200815V	KE0000000878	28-Jul-16	17-Jul-21	1,567	25,854.68	Fixed	12.8500					104.2754	
KEN 1200815V	KE0000000840	28-Jan-18	9-Jan-23	3,189	14,719.790	Fixed	12.8570					102.6888	
KEN 1200815V	KE0000001104	13-Mar-19	24-Mar-24	3,290	19,216.16	Fixed	12.7240					104.2720	
KEN 1200815V	KE0000001139	28-Jul-19	10-Jul-24	3,367	15,978.30	Fixed	12.3400					102.1232	
TWENTY YEAR BOND													
KEN 1200820V	KE1000001043	30-Jan-08	5-Jun-28	2,141	38,145.16	Fixed	13.7000					113.8817	
KEN 1201120V	KE0000001178	30-May-11	5-May-21	4,205	19,365.80	Fixed	10.9000					111.8706	
KEN 1201220V	KE0000000849	28-Nov-12	1-Nov-22	4,751	41,681.48	Fixed	12.0000					99.0961	
KEN 1201620V	KE0000000854	28-Sep-16	15-Sep-26	5,135	12,781.20	Fixed	14.9000					109.8466	
KEN 1201820V	KE0000000832	28-Mar-18	1-Mar-28	6,897	23,063.95	Fixed	13.2000					103.4868	
KEN 1201820V	KE0000000855	28-Jul-18	5-Jul-28	6,893	18,820.75	Fixed	13.2000					106.3416	
KEN 1201820V	KE0000000984	10-Apr-19	21-Mar-29	7,882	23,694.73	Fixed	12.8730					101.9845	
TWENTY FIVE YEAR BOND													
KEN 1201025V	KE4000000309	28-Jun-10	28-May-31	5,889	26,192.50	Fixed	11.2000					91.2611	
KEN 1201825V	KE0000000849	28-Jun-18	25-May-43	8,808	5,171.81	Fixed	13.4000					103.2196	
THIRTY YEAR BOND													
KEN 1201130V	KE2000000235	28-Feb-11	21-Jan-41	7,754	28,144.70	Fixed	12.0000					94.1774	
INFRASTRUCTURE BONDS													
FR 1200812V	KE4000000136	23-Feb-08	8-Feb-21	487	7,898.37	Fixed	12.0000					104.1866	
FR 1200812V	KE0000000201	2-Dec-08	22-Feb-21	754	10,111.05	Fixed	12.0000					101.5126	
FR 1201112V	KE2000000242	3-Oct-11	18-Sep-21	1,419	10,283.10	Fixed	12.0000					106.0241	
FR 1201212V	KE0000000135	30-Sep-13	15-Sep-23	1,147	27,820.95	Fixed	11.8000					104.2851	
FR 1201412V	KE0000001109	21-Oct-14	12-Oct-24	2,839	26,480.80	Fixed	11.8000					103.8884	
FR 120150V	KE0000000430	14-Dec-15	2-Dec-24	1,869	25,119.55	Fixed	11.8000					101.4092	
FR 1201512V	KE4000000163	30-Mar-16	13-Mar-27	2,893	51,130.20	Fixed	11.8000					102.1937	
FR 120160V	KE0000000454	23-May-16	12-May-25	2,021	36,303.20	Fixed	12.5000					106.7877	
FR 1201612V	KE0000000609	24-Oct-16	6-Oct-21	1,508	46,020.65	Fixed	12.0000					109.2523	
FR 1201712V	KE0000000895	27-Feb-17	12-Feb-28	3,393	48,320.40	Fixed	12.9000					111.8704	
FR 120172V	KE0000000788	27-Nov-17	18-Nov-24	1,498	41,452.46	Fixed	12.9000					105.5462	
FR 1201812V	KE0000000903	29-Jun-18	19-Jun-30	4,821	41,220.34	Fixed	12.9000					103.3566	
FR 1201820V	KE0000000109	18-Nov-18	25-Oct-38	6,930	40,393.35	Fixed	11.9900					102.8648	
FR 1201825V	KE0000000390	28-Mar-19	22-Feb-44	8,881	15,303.06	Fixed	12.9000					104.4940	
FR 1201818V	KE0000000543	28-Oct-18	8-Oct-38	5,852	68,456.07	Fixed	11.7300	12.2250	96.9954	95.9308		100.0000	
FR 1201818V	KE0000000543	28-Oct-18	8-Oct-38	5,852	68,456.07	Fixed	11.7300	12.2000	97.1532	97.1532	95.8376	305.0000	
FR 1201818V	KE0000000543	28-Oct-18	8-Oct-38	5,852	68,456.07	Fixed	11.7300	12.4952	95.3459	95.3459	95.8376	305.0000	
FR 1201818V	KE0000000543	28-Oct-18	8-Oct-38	5,852	68,456.07	Fixed	11.7300	12.2000	97.1218	97.0570	95.8376	2,000.0000	
FR 1201818V	KE0000000543	28-Oct-18	8-Oct-38	5,852	68,456.07	Fixed	11.7300	12.2200	97.0270	96.9624	95.8376	1,458.4500	
FR 1201818V	KE0000000543	28-Oct-18	8-Oct-38	5,852	68,456.07	Fixed	11.7300	12.6953	94.0994	94.0308	95.8376	245.0000	
FR 1201818V	KE0000000543	28-Oct-18	8-Oct-38	5,852	68,456.07	Fixed	11.7300	12.9482	94.7028	94.6302	95.8376	180.0000	
FR 1201818V	KE0000000543	28-Oct-18	8-Oct-38	5,852	68,456.07	Fixed	11.7300	12.6052	95.2532	95.1986	95.8376	230.0000	
FR 1201818V	KE0000000543	28-Oct-18	8-Oct-38	5,852	68,456.07	Fixed	11.7300	12.4952	95.3195	95.2499	95.8376	180.0000	
FR 1201818V	KE0000000543	28-Oct-18	8-Oct-38	5,852	68,456.07	Fixed	11.7300	12.2350	95.9005	95.8418	95.8376	170.0000	
FR 1201818V	KE0000000543	28-Oct-18	8-Oct-38	5,852	68,456.07	Fixed	11.7300	12.0648	96.0771	96.0125	95.8376	200.0000	
FR 1201818V	KE0000000543	28-Oct-18	8-Oct-38	5,852	68,456.07	Fixed	11.7300	11.8448	96.7865	96.7219	95.8376	400.0000	
FR 1201818V	KE0000000543	28-Oct-18	8-Oct-38	5,852	68,456.07	Fixed	11.7300	12.4850	95.3771	95.3125	95.8376	150.0000	
FR 1201818V	KE0000000543	28-Oct-18	8-Oct-38	5,852	68,456.07	Fixed	11.7300	12.2050	97.1216	97.0570	95.8376	100.0000	
FR 1201818V	KE0000000543	28-Oct-18	8-Oct-38	5,852	68,456.07	Fixed	11.7300	12.1000	97.7885	97.7239	95.8376	200.0000	
FR 1201818V	KE0000000543	28-Oct-18	8-Oct-38	5,852	68,456.07	Fixed	11.7300	12.0000	100.0000	100.0000	95.8376	45.711	
FR 1201818V	KE0000000543	28-Oct-18	8-Oct-38	5,852	68,456.07	Fixed	11.7300	12.0000	101.3700	101.2000	100.0000	889.682	
BONDS SELL/BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION													
KEN 1201012V	KE0000003554	29-Mar-10	10-Mar-21	1,908	23,236.25	Fixed	10.2500	11.3000	97.0055	95.9205	98.3678	3,000.000	
KEN 1201212V	KE0000003675	24-Sep-12	6-Sep-27	2,888	48,204.95	Fixed	11.0000	10.7896	102.8276	101.3979	98.9447	900.000	
KEN 1201312V	KE0000003675	24-Sep-13	6-Sep-27	2,888	48,204.95	Fixed	11.0000	10.7896	102.8276	101.3979	98.9447	900.000	
KEN 1201312V	KE0000003675	24-Sep-13	6-Sep-27	2,888	48,204.95	Fixed	11.0000	10.7896	102.8276	101.3979	98.9447	900.000	
KEN 1201312V	KE0000003675	24-Sep-13	6-Sep-27	2,888	48,204.95	Fixed	11.0000	10.7896	102.8276	101.3979	98.9447	900.000	
KEN 1201312V	KE0000003675	24-Sep-13											

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

FX: Floating Rate Treasury Bond MA: 12 weeks 91 day rates Moving Average MTN: Medium Term Note; CBB: Central Bank of Kenya IFB: Infrastructure Bond S: Suspended
FXT: Fixed Rate Treasury Bond YTM: yield to maturity YTC: Yield to next coupon reset date

DISCLAIMER: Unrated data 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.

Investment in Bonds	
Today	Previous
11,858,896,483	386,186,334

Total Assets	
Today	Previous
124	80