

 BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE Issue No. ISIN CODE Issue Date Maturity Date Days to Maturity Outstanding Value in millions Coupon Rate Traded Yield (%) Dirty Price (%) Clean Price (%) Previous Price (%) November 11, 2019 Value Traded (KSh)												
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS ABOVE KES 50 MILLION												
TWO YEAR BONDS												
FXD 1201015V		KE0000010323	28-Jan-19	28-Jan-21	441		23.774.63	Fixed				161.0283
FIVE YEAR BONDS												
FXD 1201015V	(Re-opened)	KE0000010242	26-Jun-16	26-Jun-20	224		30,956.05	Fixed	13.1930			102.0755
FXD 1201015V		KE0000010204	30-Nov-15	23-Mar-20	375		30,072.85	Fixed	13.8020			105.8605
FXD 1201015V		KE0000010448	28-Aug-16	18-Aug-21	505		15,844.20	Fixed	14.3345			106.4645
FXD 1201015V		KE0000010107	25-Jul-16	19-Jul-21	476		24,395.30	Fixed	14.8880			107.4712
FXD 1201015V		KE0000010416	28-Sep-16	23-Sep-21	511		22,001.26	Fixed	13.1320			105.0003
FXD 1201015V		KE0000010434	28-Aug-17	22-Aug-21	1,019		12,112.20	Fixed	12.4650			107.6938
FXD 1201015V		KE0000010764	23-Oct-17	17-Oct-22	1,071		13,304.64	Fixed	12.9170			106.2719
FXD 1201015V		KE0000010618	26-Mar-18	20-Mar-23	1,225		30,795.55	Fixed	12.2990			106.8611
FXD 1201015V		KE0000010847	25-Feb-19	19-Feb-24	1,561		20,959.82	Fixed	11.3840			105.1270
FXD 1201015V		KE0000010106	13-May-19	8-May-24	1,636		39,210.15	Fixed	10.8720			101.8445
TEN YEAR BONDS												
FXD 1201010V	(Re-opened)	KE4000010328	26-Apr-10	12-Apr-20	154		19,364.15	Fixed	8.7900			99.8118
FXD 1201010V	(Re-opened)	KE1000010198	1-Nov-10	10-Oct-20	343		18,849.90	Fixed	9.3070			99.5212
FXD 1201010V	(Re-opened)	KE0000010358	20-Jun-12	13-Jun-22	865		35,223.10	Fixed	12.8000			105.0685
FXD 1201010V	(Re-opened)	KE2000010027	1-Jul-13	13-Jun-23	1,318		39,248.20	Fixed	12.3710			109.0705
FXD 1201010V	(Re-opened)	KE0000010890	29-Mar-16	15-Aug-21	1,508		18,802.16	Fixed	12.3800			102.3734
FXD 1201010V		KE0000010529	28-Aug-16	17-Aug-21	2,471		18,306.45	Fixed	15.0300			121.7105
FXD 1201010V		KE0000012327	31-Jul-17	19-Jul-27	3,079		27,241.80	Fixed	12.8660			109.1200
FXD 1201010V		KE0000010764	27-Aug-18	18-Aug-28	3,199		45,606.85	Fixed	12.6880			106.1543
FXD 1201010V		KE0000010816	11-Dec-18	4-Oct-28	3,311		28,158.96	Fixed	12.9302			105.7345
FXD 1201010V		KE0000010851	20-Feb-19	12-Feb-29	3,381		32,208.00	Fixed	12.3880			104.8774
FXD 1201010V		KE0000010987	10-Apr-19	2-Apr-29	3,439		61,309.72	Fixed	12.3000			103.6438
FXD 1201010V		KE0000010476	18-Aug-19	8-Aug-29	3,556		45,014.80	Fixed	11.8170	11.8500	100.1588	100.6430 450,000.000
FIFTEEN YEAR BONDS												
FXD 1200715V		KE1000010145	26-Mar-07	7-Mar-22	847		3,654.60	Fixed	14.8000			102.8850
FXD 1200715V		KE1000010130	26-Jun-07	5-Jun-22	938		33,646.84	Fixed	13.8000			109.7235
FXD 1200715V	(Re-opened)	KE0000010190	29-Nov-07	7-Nov-22	1,000		30,956.10	Fixed	12.8000			102.1187
FXD 1200815V		KE1000010428	31-Mar-08	13-Mar-23	1,218		33,953.80	Fixed	12.8000			107.1662
FXD 1200815V		KE0000010248	29-Dec-08	7-Dec-23	1,700		22,020.45	Fixed	12.8000			106.8500
FXD 1201015V		KE0000010505	29-Mar-10	10-Mar-25	1,646		23,320.32	Fixed	10.2000			85.8675
FXD 1201015V	(Re-opened)	KE0000010188	26-Apr-11	5-Sep-26	2,276		13,513.10	Fixed	9.8000			92.8572
FXD 1201015V		KE0000010671	24-Sep-12	5-Sep-27	2,867		45,364.30	Fixed	11.8000			99.1585
FXD 1201015V	(Re-opened)	KE0000010296	28-Feb-13	7-Feb-28	3,010		44,138.45	Fixed	11.2800			100.2495
FXD 1201015V		KE0000010388	29-Mar-14	19-Apr-29	3,073		24,001.10	Fixed	12.8000			104.3574
FXD 1201015V		KE0000010432	28-Mar-16	9-Mar-31	3,277		30,991.470	Fixed	12.8500			102.1930
FXD 1201015V		KE0000010432	28-Mar-16	9-Mar-31	3,277		30,991.470	Fixed	12.8500			102.1937
FXD 1201015V		KE0000010872	23-Oct-16	9-Oct-31	3,670		2,484.480	Fixed	12.8000			104.4480
FXD 1201015V		KE0000010108	28-Jun-19	9-Jun-34	3,173		14,719.70	Fixed	12.8670			103.6300
FXD 1201015V		KE0000010104	13-Mar-19	21-Apr-34	3,275		15,319.16	Fixed	12.7340			100.0990
FXD 1201015V		KE0000010128	29-Jul-19	10-Jul-34	3,305		50,078.30	Fixed	12.3400			100.2232
TWENTY YEAR BOND												
FXD 1200810V	(Re-opened)	KE1000010193	30-Jun-08	5-Jun-28	3,129		38,145.10	Fixed	13.7500			113.2817
FXD 1201010V	(Re-opened)	KE0000010176	30-May-11	5-May-31	4,193		4,365.80	Fixed	10.0000			87.8769
FXD 1201010V	(Re-opened)	KE0000010245	29-Nov-12	15-Mar-23	4,729		4,581.65	Fixed	12.0000			99.1661
FXD 1201610V		KE0000010643	28-Sep-16	1-Sep-36	1,139		12,761.20	Fixed	14.8000			109.0946
FXD 1201810V		KE0000010805	20-Jul-18	1-Mar-38	5,085		23,003.86	Fixed	12.8000			103.4566
FXD 1201810V		KE0000010805	20-Jul-18	5-Jul-38	6,811		15,820.75	Fixed	13.8000			105.3216
FXD 1201810V		KE0000010984	15-Apr-19	11-Mar-39	7,070		23,694.73	Fixed	12.8730	12.8000	101.4835	100.4933 100.5867 100,000.000
TWENTY FIVE YEAR BOND												
FXD 1201010V	(Re-opened)	KE4000010389	28-Jun-10	28-May-35	5,877		20,192.50	Fixed	11.2800			81.2811
FXD 1201010V		KE0000010445	25-Jun-18	24-May-43	8,596		3,171.81	Fixed	13.4000			103.1196
THIRTY YEAR BOND												
FXD 1201010V	(Re-opened)	KE2000010135	28-Feb-11	21-Jan-41	7,742		28,144.70	Fixed	12.0000			84.1774
INFRASTRUCTURE BONDS												
FR 1200812V		KE4000010195	23-Feb-08	8-Feb-21	405		7,858.37	Fixed	8.8000			104.1666
FR 1200812V		KE4000010304	7-Dec-09	22-Nov-21	742		10,111.05	Fixed	12.0000			101.8126
FR 1201112V		KE0000010244	13-Oct-11	15-Sep-22	1,407		15,283.10	Fixed	12.8000			100.0241
FR 1201312V		KE0000010130	29-Sep-13	15-Sep-23	2,175		21,250.35	Fixed	11.8000			104.3701
FR 1201412V		KE0000010108	27-Oct-14	12-Oct-26	2,527		35,450.90	Fixed	11.0000			103.0984
FR 1201501V		KE0000010100	14-Dec-15	2-Sep-26	1,840		25,119.15	Fixed	11.0000			101.4992
FR 1201512V		KE0000010163	30-Mar-16	15-Mar-27	2,881		51,192.20	Fixed	11.0000			102.1937
FR 1201601V		KE0000010494	23-Mar-16	12-Mar-26	2,005		38,303.20	Fixed	12.8000			113.2465
FR 1201615V		KE0000010659	24-Oct-16	8-Oct-31	4,347		49,020.65	Fixed	12.8000			106.1524
FR 1201712V		KE0000010980	27-Feb-17	12-Feb-28	3,381		44,130.40	Fixed	12.8000			111.8224
FR 1201722V		KE0000010388	29-Mar-18	22-Feb-44	8,869		41,460.46	Fixed	10.0000	113.8204	108.5512	107.4443 100,000.000
FR 1201815V		KE0000010693	29-Jun-18	10-Jan-33	4,809		41,250.34	Fixed	12.8000			105.4054
FR 1201822V		KE0000010108	19-Nov-18	25-Oct-38	6,525		45,303.25	Fixed	11.8500			99.3324
FR 1201901V		KE0000010706	29-Mar-19	22-Feb-44	8,869		15,303.06	Fixed	12.8000			101.1589
FR 1201915V		KE0000010543	28-Oct-19	8-Oct-35	5,810		68,456.07	Fixed	11.7500	11.8000	100.1106	99.8587 99.8610 100,000.000
FR 1201915V		KE0000010543	28-Oct-19	8-Oct-35	5,810		68,456.07	Fixed	11.7500	11.8450	99.8195	99.8610 1,000,000.000
FR 1201915V		KE0000010543	28-Oct-19	8-Oct-35	5,810		68,456.07	Fixed	11.7500	11.7500	100.4481	99.8610 200,000.000
FR 1201915V		KE0000010543	28-Oct-19	8-Oct-35	5,810		68,456.07	Fixed	11.7500	11.7000	100.7713	100.1314 300,000.000
FR 1201915V		KE0000010543	28-Oct-19	8-Oct-35	5,810		68,456.07	Fixed	11.7500	11.8500	99.1300	98.8911 90,000.000
FR 1201915V		KE0000010543	28-Oct-19	8-Oct-35	5,810		68,456.07	Fixed	11.7500	11.8500	99.7493	99.8610 100,000.000
FR 1201915V		KE0000010543	28-Oct-19	8-Oct-35	5,810		68,456.07	Fixed	11.7500	12.0000	98.8099	98.3071 99.8610 100,000.000
FR 1201915V		KE0000010706	11-Apr-17	8-Apr-26	143		190.00	Fixed	10.0000	10.0000	100.9300	100.0000 192.843
FR 1201915V		KE0000010210	11-Sep-17	1-Sep-26	301		444.00	Fixed	10.0000	10.0000	101.7000	100.0000 871.445
BONDS SELL/BUY BACK TRANSACTIONS												
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION												
FXD 1201010V	(Re-opened)	KE0000010326	26-Apr-10	12-Apr-20	156		19,364.15	Fixed	8.7900	7.1000	101.3085	100.8902 99.8118 800.000
FXD 1201010V		KE0000010309	26-Jun-10	10-Apr-20	3,073		24,001.325	Fixed	11.8450			100.7386 5,000.000
FXD 1201015V		KE0000010204	30-Nov-15	23-Mar-20	375		30,072.85	Fixed	13.8020	8.8000	110.3889	105.8605 500.000
FXD 1201010V		KE0000010693	30-Jun-16	9-Jun-26	8,811		8,801.75	Fixed	13.8000	12.7000	107.2019	103.4942 300.000
FR 1201512V		KE4000010163	30-Mar-16	15-Mar-27	2,881		51,192.20	Fixed	11.0000	10.9410	101.6200	100.1412 800.000
FR 1201512V		KE0000010163	30-Mar-16	15-Mar-27	2,881		51,192.20	Fixed	11.0000	11.1716	101.9600	99.4792 1,00

KEY BOND INVESTMENT CONSIDERATIONS	Interest Rate Sensitive		Credit Default	
	Today	Previous	Today	Previous
	2,879,524,883	2,791,805,223	121	127
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.				
AER: Floating Rate Treasury Bond MA: 12 weeks 91 day rates Moving Average MTN: Medium Term Note; FXF: 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				
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