BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

May 31, 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													May 31, 2019
TWO YEAR BONDS													
FXD 1/2017/2Yr		KE5000007657	25-Sep-17	23-Sep-19	115	20,489.95	Fixed	11.6190				101.4786	
FXD 1/2019/2Yr		KE5000009323	28-Jan-19	25-Jan-21	605	23,774.63	Fixed	10.7010				101.4920	
FIVE YEAR BONDS													
FXD 2/2014/ 5Yr		KE5000005214	23-Jun-14	17-Jun-19	17	29,381.17	Fixed	11.9340				101.0325	
FXD 1/2015/ 5Yr	(Re-opened)	KE5000002542	29-Jun-15	22-Jun-20	388	30,956.05	Fixed	13.1930				107.2386	
FXD 2/2015/ 5Yr		KE5000003094	30-Nov-15	23-Nov-20	542	30,673.85	Fixed	13.9200				105.8515	
FXD 1/2016/ 5Yr		KE5000004548	25-Apr-16	19-Apr-21	689	19,544.20	Fixed	14.3340				107.1136	
FXD 2/2016/ 5Yr		KE5000005107	25-Jul-16	19-Jul-21	780	24,395.30	Fixed	14.0690				107.4712	
FXD 3/2016/ 5Yr		KE5000006436	26-Sep-16	20-Sep-21	1,111	23,051.05	Fixed	13.1120				105.5951	
FXD 1/2017/ 5Yr		KE5000007434	28-Aug-17	22-Aug-22	1,179	12,112.20	Fixed	12.4650				104.4750	
FXD 2/2017/ 5Yr		KE5000007764	23-Oct-17	17-Oct-22	1,235	13,504.64	Fixed	12.5170				103.9554	
FXD 1/2018/ 5Yr		KE5000008218	26-Mar-18	20-Mar-23	1,389	30,795.55	Fixed	12.2990				105.8744	
FXD 1/2019/ 5Yr		KE5000009547	25-Feb-19	19-Feb-24	1,725	20,593.62	Fixed	11.3040				103.8263	
FXD 2/2019/ 5Yr		KE6000001096	13-May-19	6-May-24	1,802	39,210.15	Fixed	10.8720	10.6576	101.3337	100.7961	100.4182	300,000,000
FXD 2/2019/ 5Yr		KE6000001096	13-May-19	6-May-24	1,802	39,210.15	Fixed	10.8720	10.6000	101.5524	101.0148	100.4182	300,000,000
TEN YEAR BONDS													
FXD 1/2010/10Yr	(Re-opened)	KE4000003329	26-Apr-10	13-Apr-20	318	19,394.15	Fixed	8.7900				99.5118	
FXD 2/2010/10Yr	(Re-opened)	KE1000001998	1-Nov-10	19-Oct-20	507	18,849.90	Fixed	9.3070				99.7354	
FXD 1/2012/10Yr	(Re-opened)	KE2000002358	25-Jun-12	13-Jun-22	1,109	35,273.70	Fixed	12.7050				105.3868	
FXD 1/2013/10Yr	(Re-opened)	KE2000006037	1-Jul-13	19-Jun-23	1,480	39,248.20	Fixed	12.3710	10.6500	110.9133	105.5435	104.5466	150,000,000
FXD 1/2014/10Yr	(Re-opened)	KE3000008890	25-May-15	15-Jan-24	1,690	35,852.15	Fixed	12.1800				100.4848	
FXD 1/2016/10Yr		KE5000006329	29-Aug-16	17-Aug-26	2,635	18,306.45	Fixed	15.0390				115.4331	
FXD 1/2017/10Yr		KE5000007327	31-Jul-17	19-Jul-27	3,078	27,541.80	Fixed	12.9660				107.3765	
FXD 1/2018/10Yr		KE5000008762	27-Aug-18	14-Aug-28	3,363	40,606.85	Fixed	12.6860				104.5746	
FXD 2/2018/10Yr		KE5000009216	17-Dec-18	4-Dec-28	3,475	26,158.96	Fixed	12.5020				102.2166	
FXD 1/2019/10Yr		KE5000009653	25-Feb-19	12-Feb-29	3,545	32,808.00	Fixed	12.4380	11.9500	105.9661	102.7199	102.4319	100,000,000
FXD 2/2019/10Yr		KE5000009877	15-Apr-19	2-Apr-29	3,594	51,326.72	Fixed	12.3000	12.1750	102.2273	100.6729	101.1014	100,000,000
FXD 2/2019/10Yr		KE5000009877	15-Apr-19	2-Apr-29	3,594	51,326.72	Fixed	12.3000	11.8500	104.1000	102.5456	101.1014	400,000,000
FIFTEEN YEAR BONDS													
FXD1/2007/15Yr		KE1000001345	26-Mar-07	7-Mar-22	1,011	3,654.60	Fixed	14.5000				102.3850	
FXD2/2007/15Yr		KE1000001352	25-Jun-07	6-Jun-22	1,102	33,646.84	Fixed	13.5000	10.4500	114.1153	107.7362	108.1478	97,200,000
FXD3/2007/15Yr	(Re-opened)	KE1000001360	26-Nov-07	7-Nov-22	1,256	32,958.10	Fixed	12.5000				106.5532	
FXD1/2008/15Yr		KE1000001428	31-Mar-08	13-Mar-23	1,382	33,963.50	Fixed	12.5000				106.4332	
FXD1/2009/15Yr		KE4000003436	26-Oct-09	7-Oct-24	1,956	9,420.45	Fixed	12.5000				106.8302	
FXD1/2010/15Yr		KE4000003550	29-Mar-10	10-Mar-25	2,110	22,336.25	Fixed	10.2500				95.9343	
FXD2/2010/15Yr	(Re-opened)	KE2000001558	25-Apr-11	8-Dec-25	2,383	13,513.10	Fixed	9.0000				89.8310	
FXD1/2012/15Yr		KE4000003675	24-Sep-12	6-Sep-27	3,020	27,093.60	Fixed	11.0000				93.4189	
FXD1/2013/15Yr	(Re-opened)	KE4000003790	25-Feb-13	7-Feb-28	3,174	42,138.45	Fixed	11.2500	11.6800	100.7998	97.6473	95.9391	200,000,000
FXD2/2013/15Yr		KE4000003808	29-Apr-13	10-Apr-28	3,237	24,001.225	Fixed	12.0000				101.0180	
FXD1/2018/15Yr		KE5000008432	28-May-18	9-May-33	5,277	12,863.500	Fixed	12.6500				102.6450	
FXD2/2018/15Yr		KE5000008879	22-Oct-18	3-Oct-33	5,239	7,854.060	Fixed	12.7500				109.9283	
FXD1/2019/15Yr		KE5000009430	28-Jan-19	9-Jan-34	5,337	14,719.750	Fixed	12.8570	12.5700	106.2025	101.8590	101.8241	150,000,000
FXD1/2019/15Yr		KE5000009430	28-Jan-19	9-Jan-34	5,337	14,719.750	Fixed	12.8570	12.7000	105.3340	100.9895	101.8241	100,000,000
FXD1/2019/15Yr		KE5000009430	28-Jan-19	9-Jan-34	5,337	14,719.750	Fixed	12.8570	12.5750	106.1689	101.8244	101.8241	150,000,000
FXD1/2019/15Yr		KE5000009430	28-Jan-19	9-Jan-34	5,337	14,719.750	Fixed	12.8570	12.5000	106.6750	102.3305	101.8241	200,000,000
FXD2/2019/15Yr		KE6000001104	13-May-19	24-Apr-34	5,442	19,316.16	Fixed	12.7340	12.6300	101.3040	100.6743	100.6752	100,000,000
FXD2/2019/15Yr		KE6000001104	13-May-19	24-Apr-34	5,442	19,316.16	Fixed	12.7340	12.6300	101.3040	100.6743	100.6752	200,000,000
TWENTY YEAR BOND													
FXD1/2008/20Yr	(Re-opened)	KE1000001493	30-Jun-08	5-Jun-28	3,293	38,145.10	Fixed	13.7500				110.6552	
FXD1/2011/20Yr	(Re-opened)	KE2000002176	30-May-11	5-May-31	4,357	9,365.80	Fixed	10.0000				80.1204	
FXD1/2012/20Yr	(Re-opened)	KE4000003949	26-Nov-12	1-Nov-32	4,903	44,581.65	Fixed	12.0000				97.0024	
FXD1/2016/20Yr		KE5000006543	26-Sep-16	1-Sep-36	6,303	12,761.20	Fixed	14.0000				109.7583	
FXD1/2018/20Yr		KE5000008325	26-Mar-18	1-Mar-38	6,849	23,063.95	Fixed	13.2000				105.6719	
FXD2/2018/20Yr		KE5000008655	30-Jul-18	5-Jul-38	6,975	15,820.75	Fixed	13.2000				105.6913	
FXD1/2019/20Yr		KE5000009984	15-Apr-19	21-Mar-39	7,234	9,022.76	Fixed	12.8730	12.9000	101.3972	99.7704	100.8452	500,000,000
TWENTY FIVE YEAR BOND													
FXD1/2010/25Yr	(Re-opened)	KE4000003089	28-Jun-10	28-May-35	5,841	20,192.50	Fixed	11.2500				91.2611	
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	8,760	5,171.81	Fixed	13.4000				103.2196	
THIRTY YEAR BOND													
SDB 1/2011/30Yr	(Re-opened)	KE2000002135	28-Feb-11	21-Jan-41	7,906	28,144.70	Fixed	12.0000	12.6347	97.2494	93.8868	94.4727	110,000,000
INFRASTRUCTURE BONDS													
IFB 1/2009/12Yr		KE4000003196	23-Feb-09	8-Feb-21	619	7,868.37	Fixed	12.5000				105.5922	
IFB 2/2009/12Yr		KE4000003204	7-Dec-09	22-Nov-21	906	10,111.05	Fixed	12.0000				101.5126	
IFB 2/2010/9Yr		KE4000003584	31-Aug-10	19-Sep-19	111	15,874.46	Fixed	6.0000				96.0481	
IFB 1/2011/12Yr		KE2000002242	3-Oct-11	18-Sep-23	1,571	24,682.20	Fixed	12.0000				102.8439	
IFB 1/2013/12Yr		KE3000008130	30-Sep-13	15-Sep-25	2,299	27,925.35	Fixed	11.0000	10.3000	104.3849	102.3602	101.6543	98,300,000
IFB 1/2014/12Yr		KE4000001653	30-Mar-15	15-Mar-27	2,845	51,192.20	Fixed	11.0000				101.9496	
IFB 1/2015/9Yr		KE5000004100	14-Dec-15	2-Dec-24	2,012	25,119.55	Fixed	11.0000				101.7664	
IFB 1/2015/12Yr		KE4000001653	30-Mar-15	15-Mar-27	2,845	25,695.35	Fixed	11.0000	10.1740	104.6643	102.6369	101.4109	68,000,000
IFB 1/2016/9Yr		KE5000004854	23-May-16	12-May-25	2,173	36,303.20	Fixed	12.5000				106.1283	
IFB 1/2016/15Yr		KE5000006659	24-Oct-16	6-Oct-31	4,511	40,029.65	Fixed	12.0000				101.9791	
IFB 1/2017/12Yr		KE5000006980	27-Feb-17	12-Feb-29	3,545	14,330.40	Fixed	12.5000				105.5839	
IFB 1/2017/7Yr		KE5000007988	27-Nov-17	18-Nov-24	1,998	41,462.40	Fixed	12.5000				107.4709	
IFB 1/2018/15Yr		KE5000008093	29-Jan-18	10-Jan-33	4,973	41,250.34	Fixed	12.5000	11.7700	108.6856	104.4817	105.8787	500,000,000
IFB 1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	7,087	40,393.25	Fixed	11.9500				100.6365	
IFB 1/2019/25Yr		KE5000009760	25-Mar-19	22-Feb-44	9,033	16,303.06	Fixed	12.2000	12.8399	97.7257	95.4801	98.8772	400,000,000
IFB 1/2019/25Yr		KE5000009760	25-Mar-19	22-Feb-44	9,033	16,303.06	Fixed	12.2000	12.8550	97.6242	95.3786	98.8772	500,000,000
MAB1/2017/3		KE5000006766	11-Apr-17	8-Apr-20	313	150.00	Fixed	10.0000	10.0000	101.4300	100.0000	100.0000	162,103
MAB2/2017/3		KE5000007210	11-Sep-17	7-Sep-20	465	444.00	Fixed	10.0000	10.0000	102.2000	100.0000	100.0000	181,903
BONDS SELL/BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES.50 MILLION													
FXD1/2012/15Yr		KE4000003675	24-Sep-12	6-Sep-27	3,020	27,093.60	Fixed	11.0000	11.5325	99.3979	97.1616	93.4189	11,250,000
FXD1/2012/20Yr	(Re-opened)	KE4000003949	26-Nov-12	1-Nov-32	4,903	44,581.65	Fixed	12.0000	12.1000	99.6961	99.3335	97.0024	3,000,000
FXD1/2019/15Yr		KE5000009430	28-Jan-19	9-Jan-34	5,337	14,719.750	Fixed	12.8570	12.8570	104.3005	99.9560	101.8241	20,000,000
FXD1/2019/15Yr		KE5000009430	28-Jan-19	9-Jan-34	5,337	14,719.750	Fixed	12.8570	12.8000	104.6738	100.3293	101.8241	20,000,000
FXD1/2019/15Yr		KE5000009430	28-Jan-19	9-Jan-34	5,337	14,719.750	Fixed	12.8570	12.9000	104.0203	99.6758	101.8241	20,000,000
FXD 2/2010/10Yr	(Re-opened)	KE1000001998	1-Nov-10	19-Oct-20	507	18,849.90	Fixed	9.3070	7.6800	100.5921	99.5949	99.7354	9,500,000
FXD 2/2010/10Yr	(Re-opened)	KE1000001998	1-Nov-10	19-Oct-20	507	18,849.90	Fixed	9.3070	9.6103	105.7163	104.3502	99.7354	3,000,000
FXD 2/2019/10Yr		KE5000009877	15-Apr-19	2-Apr-29	3,594	51,326.72	Fixed	12.3000	11.4200	106.6554	105.0998	101.1014	900,000
IFB 1/2015/12Yr		KE4000001653	30-Mar-15	15-Mar-27	2,845	25,695.35	Fixed	11.0000	9.1200	108.2401	106.2154	101.4109	46,000,000
IFB 1/2017/7Yr		KE5000007988	27-Nov-17	18-Nov-24	1,998	41,462.40	Fixed	12.5000	9.6000	110.4253	110.2879	107.4709	400,000
IFB 1/2017/7Yr		KE5000007988	27-Nov-17	18-Nov-24	1,998	41,462.40	Fixed	12.5000	9.3000	111.5688	111.4314	107.4709	12,500,000
IFB 1/2018/15Yr		KE5000008093	29-Jan-18	10-Jan-33	4,973	41,250.34	Fixed	12.5000	11.0100	113.7032	109.4793	105.8787	29,000,000
IFB 1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	7,087	40,393.25	Fixed	11.9500	11.2600	104.8985	104.5374	100.6365	49,600,000
IFB 1/2019/25Yr		KE5000009760	25-Mar-19	22-Feb-44	9,033	16,303.06	Fixed	12.2000	12.2500	101.8411	99.5955	98.8772	22,000,000
IFB 1/2019/25Yr		KE5000009760	25-Mar-19	22-Feb-44	9,033	16,303.06	Fixed	12.2000	12.3640	101.0226	98.7770	98.8772	13,000,000
IFB 1/2019/25Yr		KE5000009760	25-Mar-19	22-Feb-44	9,033	16,303.06	Fixed	12.2000	11.8500	104.8054	102.5598	98.8772	4,700,000
CORPORATE BONDS													
CENTUM BOND SENIOR UNSECURED FIXED RATE AND EQUITY LINKED NOTES													
CTNB.BD 08.06.20/13		KE5000002765	15-Jun-15	8-Jun-20	374	3,899.22	FIXED	13.0000				99.9831	
CTNB.BD 08.06.20/12.5		KE5000002872	15-Jun-15	8-Jun-20	374	2,100.77	FIXED	12.5000				100.0000	
CTNB.BD 08.06.20/12.5V		KE5000002989	15-Jun-15	8-Jun-20	374	2,100.77						99.8966	
CONSOLIDATED BANK OF KENYA LTD MEDIUM TERM NOTE PROGRAMME													
CON.BD-FXD(SN)/2012/7Yr		KE2000002382	30-Jul-12	24-Jul-19	54	1,480.60	FIXED	13.2500				100.0024	
CON.BD-FXD(SBN)/2012/7Yr		KE2000002390	30-Jul-12	22-Jul-19	52	196.50	FIXED	13.6000				99.9451	
CON.BD-FR(SN)/2012/7Yr		KE4000004038	30-Jul-12	22-Jul-19	52	1.000	T.B (182) + 2%						
KENGEN PUBLIC INFRASTRUCTURE BOND OFFER 2019													
FXIB 1/2009/10Yr		KE1000001741	2-Nov-09	31-Oct-19	153	3,125.00	FIXED	12.5000				100.1275	
HOUSING FINANCE MEDIUM TERM NOTE													
FXD (HFCK) 02/2012/7Yr	2nd tranche	KE4000003394	22-Oct-12	14-Oct-19	136	2,969.10	FIXED	13.0000				100.6509	
UAP HOLDINGS MEDIUM TERM NOTE													
UAP.BD 22.07.2019		KE4000003816	28-Jul-14	22-Jul-19	52	2,000.00	FIXED	13.0000				101.1151	
NIC MEDIUM TERM NOTE													
NIC.BD.09/09/19-0039-12.5		KE3000009898	8-Sep-14	9-Sep-19	101	5,517.60	FIXED	12.5000				101.1603	
CIC INSURANCE GROUP LTD MEDIUM TERM NOTE													
CIC.BD 22.07.2019		KE3000009906	8-Oct-14	2-Oct-19	124	5,000.00	FIXED	13.0000				99.9934	
STANBIC MULTICURRENCY MEDIUM TERM NOTE													
CFCB.BD.08/12/21-0042-12.95		KE4000002438	15-Dec-14	8-Dec-21	922	5,080.00	FIXED	12.9500				101.1700	
CBA FIXED MEDIUM TERM NOTE													
CBAB.BD.14/12/20-0041-12.75		KE4000003923	22-Dec-14	14-Dec-20	563	7,000.00	FIXED	12.7500				100.7859	
EABL FIXED MEDIUM TERM NOTE													
EABB.BD.19/03/18-0043-12.95		KE4000001547	23-Mar-15	19-Mar-20	293	5,000.00	FIXED	12.9500				93.4001	
EABB.BD.28/03/22-0052-14.17		KE5000007103	3-Apr-17	28-Mar-22	1,032	6,000.00	FIXED	14.1700				102.3432	
CHASE BANK FIXED MEDIUM S													
CHBD.BD.03/06/22-0044-13.5		KE5000002104	10-Jun-15	3-Jun-22	1,098	4,822.40	FIXED	13.2500				100.0000	
REAL PEOPLE MEDIUM TERM NOTE													
RPBD.BD.06/08/18-0046-13.65		KE5000002096	10-Aug-15	3-Aug-19	64	267.10	T.B (91) + 1.00%	13.6500				90.0000	
RPBD.BD.03/08/20-0047-13.65		KE5000003102	10-Aug-15	3-Aug-20	430	1,036.00	T.B (91) + 1.00%	13.6500				101.5187	
FAMILY BANK MEDIUM TERM NOTE													
FBKB.BD.19/04/21-0049-13.75		KE5000003763	26-Oct-15	19-Apr-21	689	1,297.10	FIXED	13.7500				103.6889	
FBKB.BD.19/04/21-0051-2.5		KE5000003870	26-Oct-15	19-Apr-21	689	600.70	T.B (182) + 2.50%					94.7367	
FBKB.BD.19/04/21-0050-14		KE5000003987	26-Oct-15	19-Apr-21	689	121.00	FIXED	14.0000				94.7367	

Turnover in Bonds	
Today	Previous
4,988,694,006	4,321,919,276

Total Deals	
Today	Previous
91	114

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.

Abbr.
FR: Floating Rate Treasury Bond MA: 12 weeks 91 day rates Moving Average : MTN: 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

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