June 12, 2019

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

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													June 12, 2019
TWO YEAR BONDS													
FXD 1/2017/2Yr		KE5000007657	25-Sep-17	23-Sep-19	103	20,489.95	Fixed	11.6190				101.4786	
FXD 1/2019/2Yr		KE5000009323	28-Jan-19	25-Jan-21	593	23,774.63	Fixed	10.7010				101.4920	
FIVE YEAR BONDS													
FXD 2/2014/ 5Yr		KE5000005214	23-Jun-14	17-Jun-19	5	29,381.17	Fixed	11.9340				101.0325	
FXD 1/2015/ 5Yr	(Re-opened)	KE5000002542	29-Jun-15	22-Jun-20	376	30,958.05	Fixed	13.1930				107.2386	
FXD 2/2015/ 5Yr		KE5000003094	30-Nov-15	23-Nov-20	530	30,673.85	Fixed	13.9200				105.8515	
FXD 1/2016/ 5Yr		KE5000004548	25-Apr-16	19-Apr-21	677	19,544.20	Fixed	14.3340				107.1136	
FXD 2/2016/ 5Yr		KE5000005107	25-Jul-16	19-Jul-21	769	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	1,167	12,112.20	Fixed	12.4650				104.4750	
FXD 2/2017/ 5Yr		KE5000007764	23-Oct-17	17-Oct-22	1,223	13,504.64	Fixed	12.5170				103.9554	
FXD 1/2018/ 5Yr		KE5000008218	26-Mar-18	20-Mar-23	1,377	30,795.55	Fixed	12.2990				105.7820	
FXD 1/2019/ 5Yr		KE5000009547	25-Feb-19	19-Feb-24	1,713	20,593.62	Fixed	11.3040				103.8263	
FXD 2/2019/ 5Yr		KE6000001096	13-May-19	6-May-24	1,790	39,210.15	Fixed	10.8720	10.6000	101.8988	101.0028	101.3842	150,000,000
TEN YEAR BONDS													
FXD 1/2010/10Yr	(Re-opened)	KE4000003329	26-Apr-10	13-Apr-20	306	19,394.15	Fixed	8.7900				99.5118	
FXD 2/2010/10Yr	(Re-opened)	KE1000001998	1-Nov-10	19-Oct-20	495	18,849.90	Fixed	9.3070				99.7354	
FXD 1/2012/10Yr	(Re-opened)	KE2000002358	25-Jun-12	13-Jun-22	1,097	35,273.70	Fixed	12.7050				105.3868	
FXD 1/2013/10Yr	(Re-opened)	KE2000009037	1-Jul-13	19-Jun-23	1,468	39,248.20	Fixed	12.3710				105.2285	
FXD 1/2014/10Yr	(Re-opened)	KE3000008890	25-May-15	15-Jan-24	1,678	35,852.15	Fixed	12.1800	10.6300	110.2600	105.5085	106.1818	55,550,000
FXD 1/2016/10Yr		KE5000008329	29-Aug-16	17-Aug-26	2,623	18,306.45	Fixed	15.0390	11.8000	119.8026	115.3818	115.4035	500,000,000
FXD 1/2017/10Yr		KE5000007327	31-Jul-17	19-Jul-27	3,078	27,541.80	Fixed	12.9660				107.0381	
FXD 1/2018/10Yr		KE5000008762	27-Aug-18	14-Aug-28	3,351	40,606.85	Fixed	12.6860				104.5746	
FXD 2/2018/10Yr		KE5000009216	17-Dec-18	4-Dec-28	3,463	26,158.96	Fixed	12.5020				102.2166	
FXD 1/2019/10Yr		KE5000009653	25-Feb-19	12-Feb-29	3,533	32,808.00	Fixed	12.4380				101.8118	
FXD 2/2019/10Yr		KE5000009877	15-Apr-19	2-Apr-29	3,582	51,326.72	Fixed	12.3000				101.4409	
FIFTEEN YEAR BONDS													
FXD1/2007/15Yr		KE1000001345	26-Mar-07	7-Mar-22	999	3,654.60	Fixed	14.5000				102.3850	
FXD2/2007/15Yr		KE1000001352	25-Jun-07	6-Jun-22	1,090	33,646.84	Fixed	13.5000				107.7362	
FXD3/2007/15Yr	(Re-opened)	KE1000001360	26-Nov-07	7-Nov-22	1,244	32,958.10	Fixed	12.5000				106.3407	
FXD1/2008/15Yr		KE1000001428	31-Mar-08	13-Mar-23	1,370	33,963.50	Fixed	12.5000				106.4332	
FXD1/2009/15Yr		KE4000003436	26-Oct-09	7-Oct-24	1,944	9,420.45	Fixed	12.5000				107.1649	
FXD1/2010/15Yr		KE4000003550	29-Mar-10	10-Mar-25	2,098	22,336.25	Fixed	10.2500	10.9300	99.5354	97.1137	95.9343	62,100,000
FXD2/2010/15Yr	(Re-opened)	KE2000001558	25-Apr-11	8-Dec-25	2,371	13,513.10	Fixed	9.0000				93.4852	
FXD1/2012/15Yr		KE4000003675	24-Sep-12	6-Sep-27	3,008	27,093.60	Fixed	11.0000				93.4189	
FXD1/2013/15Yr	(Re-opened)	KE4000003790	25-Feb-13	7-Feb-28	3,162	42,138.45	Fixed	11.2500	11.7000	101.0721	97.5487	97.6473	52,150,000
FXD2/2013/15Yr		KE4000003808	29-Apr-13	10-Apr-28	3,225	24,001.225	Fixed	12.0000				101.0180	
FXD1/2018/15Yr		KE5000008432	28-May-18	9-May-33	5,277	12,883.500	Fixed	12.6500				102.6450	
FXD2/2018/15Yr		KE5000008879	22-Oct-18	3-Oct-33	5,227	7,854.060	Fixed	12.7500				109.9283	
FXD1/2019/15Yr		KE5000009430	28-Jan-19	9-Jan-34	5,325	14,719.750	Fixed	12.8570				102.9783	
FXD2/2019/15Yr		KE6000001104	13-May-19	24-Apr-34	5,430	19,316.16	Fixed	12.7340	12.7009	101.2418	100.1923	100.9743	500,000,000
TWENTY YEAR BOND													
FXD1/2008/20Yr	(Re-opened)	KE1000001493	30-Jun-08	5-Jun-28	3,281	38,145.10	Fixed	13.7500				110.0626	
FXD1/2011/20Yr	(Re-opened)	KE2000002176	30-May-11	5-May-31	4,345	9,365.80	Fixed	10.0000				80.1204	
FXD1/2012/20Yr	(Re-opened)	KE4000003949	26-Nov-12	1-Nov-32	4,891	44,581.65	Fixed	12.0000				97.0024	
FXD1/2016/20Yr		KE5000006543	26-Sep-16	1-Sep-36	6,291	12,761.20	Fixed	14.0000				109.7583	
FXD1/2018/20Yr		KE5000008325	26-Mar-18	1-Mar-38	6,837	23,063.95	Fixed	13.2000	12.6250	107.0208	104.0461	103.4977	250,000,000
FXD2/2018/20Yr		KE5000008655	30-Jul-18	5-Jul-38	6,963	15,820.75	Fixed	13.2000	12.4240	110.4806	105.5850	102.1803	500,000,000
FXD1/2019/20Yr		KE5000009984	15-Apr-19	21-Mar-39	7,222	9,022.76	Fixed	12.8730				99.7651	
TWENTY FIVE YEAR BOND													
FXD1/2010/25Yr	(Re-opened)	KE4000003089	28-Jun-10	28-May-35	5,829	20,192.50	Fixed	11.2500				91.2611	
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	8,748	5,171.81	Fixed	13.4000				103.2196	
THIRTY YEAR BOND													
SDB 1/2011/30Yr	(Re-opened)	KE2000002135	28-Feb-11	21-Jan-41	7,894	28,144.70	Fixed	12.0000				94.4434	
INFRASTRUCTURE BONDS													
IFB 1/2009/12Yr		KE4000003196	23-Feb-09	8-Feb-21	607	7,868.37	Fixed	12.5000				105.5922	
IFB 2/2009/12Yr		KE4000003204	7-Dec-09	22-Nov-21	894	10,111.05	Fixed	12.0000				101.5126	
IFB 2/2010/9Yr		KE4000003584	31-Aug-10	19-Sep-19	99	15,874.48	Fixed	6.0000				96.0481	
IFB 1/2011/12Yr		KE2000002242	3-Oct-11	18-Sep-23	1,559	24,682.20	Fixed	12.0000				102.8439	
IFB 1/2013/12Yr		KE3000008130	30-Sep-13	15-Sep-25	2,287	27,925.35	Fixed	11.0000				102.3602	
IFB 1/2014/12Yr		KE4000001653	30-Mar-15	15-Mar-27	2,833	51,192.20	Fixed	11.0000				101.9496	
IFB 1/2015/9Yr		KE5000004100	14-Dec-15	2-Dec-24	2,000	25,119.55	Fixed	11.0000				101.7664	
IFB 1/2015/12Yr		KE4000001653	30-Mar-15	15-Mar-27	2,833	25,695.35	Fixed	11.0000				101.9749	
IFB 1/2016/9Yr		KE5000004654	23-May-16	12-May-25	2,161	36,303.20	Fixed	12.5000				108.6732	
IFB 1/2016/15Yr		KE5000006659	24-Oct-16	6-Oct-31	4,499	40,029.65	Fixed	12.0000				101.9791	
IFB 1/2017/12Yr		KE5000006980	27-Feb-17	12-Feb-29	3,533	14,330.40	Fixed	12.5000				105.5839	
IFB 1/2017/7Yr		KE5000007988	27-Nov-17	18-Nov-24	1,986	41,462.40	Fixed	12.5000				107.9952	
IFB 1/2018/15Yr		KE5000008093	29-Jan-18	10-Jan-33	4,961	41,250.34	Fixed	12.5000	11.3500	111.8214	107.1854	107.1859	200,000,000
IFB 1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	7,075	40,393.25	Fixed	11.9500	11.6049	102.9687	102.2136	102.2467	100,000,000
IFB 1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	7,075	40,393.25	Fixed	11.9500	11.6500	102.6726	101.9175	102.2467	200,000,000
IFB 1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	7,075	40,393.25	Fixed	11.9500	11.7049	102.3139	101.5588	102.2467	100,000,000
IFB 1/2019/25Yr		KE5000009760	25-Mar-19	22-Feb-44	9,021	16,303.06	Fixed	12.2000	12.1500	102.9682	100.3204	99.7743	150,000,000
MAB1/2017/3		KE5000006766	11-Apr-17	6-Apr-20	301	150.00	Fixed	10.0000	10.0000	101.7600	100.0000	100.0000	24,000
MAB2/2017/3		KE5000007210	11-Sep-17	7-Sep-20	453	444.00	Fixed	10.0000	10.0000	102.5300	100.0000	100.0000	59,000
BONDS SELL/BUY BACK TRANSACTIONS													
IFB 1/2017/7Yr		KE5000007988	27-Nov-17	18-Nov-24	1,986	41,462.40	Fixed	12.5000	9.5000	111.1443	110.5946	107.9952	74,700,000
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES.50 MILLION													
FXD 1/2016/ 5Yr		KE5000004548	25-Apr-16	19-Apr-21	677	19,544.20	Fixed	14.3340	10.0000	109.1664	107.1581	107.1136	8,200,000
FXD 2/2019/ 5Yr		KE6000001096	13-May-19	6-May-24	1,790	39,210.15	Fixed	10.8720	10.2000	103.4265	102.5305	101.3842	5,700,000
FXD 2/2019/ 5Yr		KE6000001096	13-May-19	6-May-24	1,790	39,210.15	Fixed	10.8720	10.3000	103.0418	102.1458	101.3842	2,000,000
FXD 1/2010/10Yr	(Re-opened)	KE4000003329	26-Apr-10	13-Apr-20	306	19,394.15	Fixed	8.7900	7.7400	102.2215	100.8209	99.5118	6,500,000
FXD 2/2010/10Yr	(Re-opened)	KE1000001998	1-Nov-10	19-Oct-20	495	18,849.90	Fixed	9.3070	9.6000	100.9167	99.6127	99.7354	30,100,000
FXD3/2007/15Yr	(Re-opened)	KE1000001360	26-Nov-07	7-Nov-22	1,244	32,958.10	Fixed	12.5000	10.4000	106.9216	105.8914	106.3407	3,100,000
FXD1/2008/15Yr		KE1000001428	31-Mar-08	13-Mar-23	1,370	33,963.50	Fixed	12.5000	10.4700	109.0973	106.1440	106.4332	31,000,000
FXD1/2010/15Yr		KE4000003550	29-Mar-10	10-Mar-25	2,098	22,336.25	Fixed	10.2500	10.5000	101.3281	98.9064	95.9343	1,000,000
FXD2/2013/15Yr		KE4000003808	29-Apr-13	10-Apr-28	3,225	24,001.225	Fixed	12.0000	11.7500	103.0009	101.3196	101.0180	1,400,000
FXD1/2019/15Yr		KE5000009430	28-Jan-19	9-Jan-34	5,325	14,719.750	Fixed	12.8570	12.5600	106.6974	101.9290	102.9783	5,000,000
IFB 1/2009/12Yr		KE4000003196	23-Feb-09	8-Feb-21	607	7,868.37	Fixed	12.5000	10.4000	107.2607	103.1055	105.5922	29,412
IFB 2/2009/12Yr		KE4000003204	7-Dec-09	22-Nov-21	894	10,111.05	Fixed	12.0000	10.3569	104.0000	103.4725	101.5126	479,415
IFB 1/2011/12Yr		KE2000002242	3-Oct-11	18-Sep-23	1,559	24,682.20	Fixed	12.0000	10.5283	104.8710	102.2666	102.8439	560,000
IFB 1/2013/12Yr		KE3000008130	30-Sep-13	15-Sep-25	2,287	27,925.35	Fixed	11.0000	9.1700	108.7517	106.3643	102.3602	3,000,000
IFB 1/2013/12Yr		KE3000008130	30-Sep-13	15-Sep-25	2,287	27,925.35	Fixed	11.0000	10.5500	103.8717	101.4843	102.3602	250,000
IFB 1/2014/12Yr		KE4000001653	30-Mar-15	15-Mar-27	2,833	51,192.20	Fixed	11.0000	14.2500	89.5172	87.9760	101.9496	1,800,000
IFB 1/2015/9Yr		KE5000004100	14-Dec-15	2-Dec-24	2,000	25,119.55	Fixed	11.0000	10.3500	101.8536	101.7932	101.7664	7,500,000
IFB 1/2015/12Yr		KE4000001653	30-Mar-15	15-Mar-27	2,833	25,695.35	Fixed	11.0000	9.1200	108.5588	106.1714	101.9749	6,000,000
IFB 1/2015/12Yr		KE4000001653	30-Mar-15	15-Mar-27	2,833	25,695.35	Fixed	11.0000	10.6300	103.5276	101.1402	101.9749	1,800,000
IFB 1/2016/15Yr		KE5000006659	24-Oct-16	6-Oct-31	4,499	40,029.65	Fixed	12.0000	11.3000	105.1624	103.4811	101.9791	30,000,000
IFB 1/2017/12Yr		KE5000006980	27-Feb-17	12-Feb-29	3,533	14,330.40	Fixed	12.5000	10.6100	111.9395	108.2650	105.5839	7,000,000
IFB 1/2017/7Yr		KE5000007988	27-Nov-17	18-Nov-24	1,986	41,462.40	Fixed	12.5000	10.0000	109.2757	108.7262	107.9952	7,000,000
IFB 1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	7,075	40,393.25	Fixed	11.9500	11.5000	103.6627	102.9076	102.2467	22,000,000
IFB 1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	7,075	40,393.25	Fixed	11.9500	11.1900	105.7585	105.0014	102.2467	4,000,000
IFB 1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	7,075	40,393.25	Fixed	11.9500	11.5100	103.5962	102.8411	102.2467	3,800,000
IFB 1/2019/25Yr		KE5000009760	25-Mar-19	22-Feb-44	9,021	16,303.06	Fixed	12.2000	11.8000	105.5846	102.9368	99.7743	24,100,000
IFB 1/2019/25Yr		KE5000009760	25-Mar-19	22-Feb-44	9,021	16,303.06	Fixed	12.2000	12.2000	102.6035	99.9557	99.7743	1,000,000
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	362	3,899.22	FIXED	13.0000				99.9831	
CTNB.BD 08.06 20/12.5		KE5000002872	15-Jun-15	8-Jun-20	362	2,100.77	FIXED	12.5000				100.0000	
CTNB.BD 08.06 20/12.5V		KE5000002989	15-Jun-15	8-Jun-20	362	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	42	1,480.60	FIXED	13.2500				100.0024	
CON.BD-FXD(SBN)/2012/7Yr		KE2000002390	30-Jul-12	22-Jul-19	40	196.50	FIXED	13.6000				99.9451	
CON.BD-FR(SN)/2012/7Yr		KE4000004038	30-Jul-12	22-Jul-19	40	1.000	T.B (182) + 2%						
KENGEN PUBLIC INFRASTRUCTURE BOND OFFER 2019													
FXIB 1/2009/10Yr		KE1000001741	2-Nov-09	31-Oct-19	141	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	124	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	40	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	89	5,517.60	FIXED	12.5000				101.1603	
CIC INSURANCE GROUP LTDMEDIUM TERM NOTE													
CIC.BD.22.07.2019		KE3000009906	8-Oct-14	2-Oct-19	112	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	910	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	551	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	281	5,000.00	FIXED	12.9500				93.4001	
EABB.BD.28/03/22-0052-14.17		KE5000007103	3-Apr-17	28-Mar-22	1,020	6,000.00	FIXED	14.1700				102.3432	
CHASE BANK FIXED MEDIUM S													
CHBD.BD.02/06/22-0044-13.5		KE5000002104	10-Jun-15	2-Jun-22	1,086	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	52	267.10	T.B (91) + 1.00%	13.6500				80.0000	
RPBD.BD.05/08/20-0047-13.65		KE5000003102	10-Aug-15	3-Aug-20	418	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	677	1,297.10	FIXED	13.7500				103.6889	
FBKB.BD.19/04/21-0051-2.5		KE5000003870	26-Oct-15	19-Apr-21	677	600.70	T.B (182) + 2.50%					94.7367	
FBKB.BD.19/04/21-0050-14		KE5000003987	26-Oct-15	19-Apr-21	677	121.00	FIXED	14.0000				94.7367	

Turnover in Bonds.	
Today	Previous
3,108,901,827	3,590,159,511

Total Deals	
Today	Previous
60	58

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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