nairobi securities exchange

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

July 2, 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													July 2, 2019
TWO YEAR BONDS													
FXD 1/2017/2Yr		KE5000007657	25-Sep-17	23-Sep-19	83	20,489.95	Fixed	11.6190				101.4786	
FXD 1/2019/2Yr		KE5000009323	28-Jan-19	25-Jan-21	573	23,774.63	Fixed	10.7010				102.0043	
FIVE YEAR BONDS													
FXD 1/2015/ 5Yr	(Re-opened)	KE5000002542	29-Jun-15	22-Jun-20	356	30,956.05	Fixed	13.1930				107.2386	
FXD 2/2015/ 5Yr		KE5000003094	30-Nov-15	23-Nov-20	510	30,673.85	Fixed	13.9200				105.9515	
FXD 1/2016/ 5Yr		KE5000004548	25-Apr-16	19-Apr-21	657	19,544.20	Fixed	14.3340				107.1136	
FXD 2/2016/ 5Yr		KE5000005107	25-Jul-16	19-Jul-21	748	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	1,147	12,112.20	Fixed	12.4650				104.4750	
FXD 2/2017/ 5Yr		KE5000007764	23-Oct-17	17-Oct-22	1,203	13,504.64	Fixed	12.5170				103.9554	
FXD 1/2018/ 5Yr		KE5000008218	26-Mar-18	20-Mar-23	1,357	30,795.55	Fixed	12.2990				107.2974	
FXD 1/2019/ 5Yr		KE5000009547	25-Feb-19	19-Feb-24	1,693	20,593.62	Fixed	11.3040				103.8263	
FXD 2/2019/ 5Yr		KE6000001096	13-May-19	6-May-24	1,770	39,210.15	Fixed	10.8720				101.3075	
TEN YEAR BONDS													
FXD 1/2010/10Yr	(Re-opened)	KE4000003329	26-Apr-10	13-Apr-20	286	19,394.15	Fixed	8.7900				99.5118	
FXD 2/2010/10Yr	(Re-opened)	KE1000001998	1-Nov-10	19-Oct-20	475	18,849.90	Fixed	9.3070				99.7423	
FXD 1/2012/10Yr	(Re-opened)	KE2000002358	25-Jun-12	13-Jun-22	1,077	35,273.70	Fixed	12.7050				105.3868	
FXD 1/2013/10Yr	(Re-opened)	KE2000006037	1-Jul-13	19-Jun-23	1,448	39,248.20	Fixed	12.3710				106.6477	
FXD 1/2014/10Yr	(Re-opened)	KE3000008890	25-May-15	15-Jun-24	1,658	35,852.15	Fixed	12.1800				105.8287	
FXD 1/2016/10Yr		KE5000006329	29-Aug-16	17-Aug-26	2,603	18,306.45	Fixed	15.0390				115.5780	
FXD 1/2017/10Yr		KE5000007327	31-Jul-17	19-Jul-27	3,078	27,541.80	Fixed	12.9660				109.2110	
FXD 1/2018/10Yr		KE5000008762	27-Aug-18	14-Aug-28	3,331	40,808.85	Fixed	12.6860				107.1571	
FXD 2/2018/10Yr		KE5000009216	17-Dec-18	4-Dec-28	3,443	26,158.96	Fixed	12.5020				102.2186	
FXD 1/2019/10Yr		KE5000009653	25-Feb-19	12-Feb-29	3,513	32,808.00	Fixed	12.4380				104.1670	
FXD 2/2019/10Yr		KE5000009877	15-Apr-19	2-Apr-29	3,562	51,326.72	Fixed	12.3000				103.4924	
FIFTEEN YEAR BONDS													
FXD1/2007/15Yr		KE1000001345	26-Mar-07	7-Mar-22	979	3,654.60	Fixed	14.5000				102.3850	
FXD2/2007/15Yr		KE1000001352	25-Jun-07	6-Jun-22	1,070	33,646.84	Fixed	13.5000				107.7362	
FXD3/2007/15Yr	(Re-opened)	KE1000001360	26-Nov-07	7-Nov-22	1,224	32,958.10	Fixed	12.5000				106.3407	
FXD1/2008/15Yr		KE1000001428	31-Mar-08	13-Mar-23	1,350	33,963.50	Fixed	12.5000				106.4332	
FXD1/2009/15Yr		KE4000003436	26-Oct-09	7-Oct-24	1,924	8,420.45	Fixed	12.5000				108.7741	
FXD1/2010/15Yr		KE4000003500	29-Mar-10	10-Mar-25	2,078	22,336.25	Fixed	10.2500				97.1137	
FXD2/2010/15Yr	(Re-opened)	KE2000001558	25-Apr-11	8-Dec-25	2,351	13,813.10	Fixed	9.0000				93.4852	
FXD1/2012/15Yr		KE4000003675	24-Sep-12	6-Sep-27	2,888	48,304.95	Fixed	11.0000	10.6000	105.3259	102.1226	98.1248	73,100,000
FXD1/2013/15Yr	(Re-opened)	KE4000003790	25-Feb-13	7-Feb-28	3,142	42,138.45	Fixed	11.2500				98.0888	
FXD2/2013/15Yr		KE4000003808	29-Apr-13	10-Apr-28	3,205	24,001.225	Fixed	12.0000				102.6888	
FXD1/2018/15Yr		KE5000008432	28-May-18	9-May-33	5,277	30,591.470	Fixed	12.6500				102.6164	
FXD2/2018/15Yr		KE5000008879	22-Oct-18	3-Oct-33	5,207	7,854.060	Fixed	12.7500	12.4063	104.7166	102.7633	102.6107	500,000,000
FXD2/2018/15Yr		KE5000008879	22-Oct-18	3-Oct-33	5,207	7,854.060	Fixed	12.7500	12.3000	105.0288	102.9500	102.6107	200,000,000
FXD1/2019/15Yr		KE5000009430	28-Jan-19	9-Jan-34	5,305	14,719.750	Fixed	12.8570	12.6269	106.9662	101.4914	103.7071	200,000,000
FXD1/2019/15Yr		KE5000009430	28-Jan-19	9-Jan-34	5,305	14,719.750	Fixed	12.8570	12.4100	108.4292	102.9544	103.7071	200,000,000
FXD2/2019/15Yr		KE6000001104	13-May-19	24-Apr-34	5,410	19,316.16	Fixed	12.7340	12.6051	102.5670	100.8178	102.8929	200,000,000
TWENTY YEAR BOND													
FXD1/2008/20Yr	(Re-opened)	KE1000001493	30-Jun-08	5-Jun-28	3,261	38,145.10	Fixed	13.7500	11.7000	111.7468	111.1802	110.9094	100,000,000
FXD1/2011/20Yr	(Re-opened)	KE2000002176	30-May-11	5-May-31	4,325	9,365.80	Fixed	10.0000				80.1294	
FXD1/2012/20Yr	(Re-opened)	KE4000003949	26-Nov-12	1-Nov-32	4,871	44,581.65	Fixed	12.0000				97.0024	
FXD1/2016/20Yr		KE5000006543	26-Sep-16	1-Sep-36	6,271	12,761.20	Fixed	14.0000				109.7583	
FXD1/2018/20Yr		KE5000008325	26-Mar-18	1-Mar-38	6,817	23,063.95	Fixed	13.2000				109.8035	
FXD2/2018/20Yr		KE5000008655	30-Jul-18	5-Jul-38	6,943	15,820.75	Fixed	13.2000	12.5250	110.4535	104.8328	102.1926	300,000,000
FXD1/2019/20Yr		KE5000009984	15-Apr-19	21-Mar-39	7,202	9,022.76	Fixed	12.8730				100.8352	
TWENTY FIVE YEAR BOND													
FXD1/2010/25Yr	(Re-opened)	KE4000003989	28-Jun-10	28-May-35	5,809	20,192.50	Fixed	11.2500				91.2611	
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	8,728	5,171.81	Fixed	13.4000				103.2196	
THIRTY YEAR BOND													
SDB 1/2011/30Yr	(Re-opened)	KE2000002135	28-Feb-11	21-Jan-41	7,874	28,144.70	Fixed	12.0000				94.4434	
INFRASTRUCTURE BONDS													
IFB 1/2009/12Yr		KE4000003196	23-Feb-09	8-Feb-21	587	7,868.37	Fixed	12.5000				105.5922	
IFB 2/2009/12Yr		KE4000003204	7-Dec-09	22-Nov-21	874	10,111.05	Fixed	12.0000				101.5126	
IFB 2/2010/09Yr		KE4000003584	31-Aug-10	19-Sep-19	79	15,874.48	Fixed	6.0000				96.0481	
IFB 1/2011/12Yr		KE2000002242	3-Oct-11	18-Sep-23	1,539	24,682.20	Fixed	12.0000				102.8439	
IFB 1/2013/12Yr		KE3000008130	30-Sep-13	15-Sep-25	2,267	27,925.35	Fixed	11.0000				102.3602	
IFB 1/2014/12Yr		KE4000001553	30-Mar-15	15-Mar-27	2,813	51,192.20	Fixed	11.0000				101.9496	
IFB 1/2015/9Yr		KE5000004100	14-Dec-15	2-Dec-24	1,980	25,119.55	Fixed	11.0000				102.2029	
IFB 1/2015/12Yr		KE4000001653	30-Mar-15	15-Mar-27	2,813	25,695.35	Fixed	11.0000				106.4691	
IFB 1/2016/8Yr		KE5000004654	23-May-16	12-May-25	2,141	36,303.20	Fixed	12.5000				108.6819	
IFB 1/2016/15Yr		KE5000006659	24-Oct-16	6-Oct-31	4,479	40,029.65	Fixed	12.0000	11.0000	107.3611	105.0204	103.2399	100,000,000
IFB 1/2017/12Yr		KE5000006980	27-Feb-17	12-Feb-29	3,513	14,330.40	Fixed	12.5000				105.5839	
IFB 1/2017/7Yr		KE5000007988	27-Nov-17	18-Nov-24	1,866	41,462.40	Fixed	12.5000				109.0189	
IFB 1/2018/15Yr		KE5000008093	29-Jan-18	10-Jan-33	4,941	41,250.34	Fixed	12.5000				109.8687	
IFB 1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	7,055	40,393.25	Fixed	11.9500				105.5994	
IFB 1/2019/25Yr		KE5000009760	25-Mar-19	22-Feb-44	9,001	16,303.06	Fixed	12.2000				100.6860	
MAR1/2017J		KE5000006766	11-Apr-17	8-Apr-20	281	150.00	Fixed	10.0000	10.0000	102.3100	100.0000	100.0000	57,494
MAR2/2017J		KE5000007210	11-Sep-17	7-Sep-20	433	444.00	Fixed	10.0000	10.0000	103.0800	100.0000	100.0000	301,105
BONDS SELL/BUY BACK TRANSACTIONS													
FXD 1/2016/10Yr		KE5000006329	29-Aug-16	17-Aug-26	2,603	18,306.45	Fixed	15.0390	11.7740	120.6958	115.4487	115.5760	500,000,000
FXD2/2016/05Yr		KE5000006655	30-Jul-18	5-Jul-38	6,943	15,820.75	Fixed	13.2000	12.4000	111.3970	105.7761	102.1926	500,000,000
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES.50 MILLION													
FXD1/2012/15Yr		KE4000003675	24-Sep-12	6-Sep-27	2,988	48,304.95	Fixed	11.0000	10.8900	103.7549	100.5516	98.1248	12,000,000
FXD 1/2019/10Yr		KE5000009653	25-Feb-19	12-Feb-29	3,513	32,808.00	Fixed	12.4380	10.9800	112.8503	108.5107	104.1670	3,000,000
FXD1/2019/15Yr		KE5000009430	28-Jan-19	9-Jan-34	5,305	14,719.750	Fixed	12.8570	11.7700	112.9427	107.4679	103.7071	4,000,000
FXD 2/2010/10Yr	(Re-opened)	KE1000001998	1-Nov-10	19-Oct-20	475	18,849.90	Fixed	9.3070	7.0000	104.6264	102.8110	99.7423	2,000,000
FXD 2/2010/10Yr	(Re-opened)	KE1000001998	1-Nov-10	19-Oct-20	475	18,849.90	Fixed	9.3070	6.6800	105.0288	103.2134	99.7423	2,000,000
FXD 2/2019/10Yr		KE5000009877	15-Apr-19	2-Apr-29	3,562	51,326.72	Fixed	12.3000	10.9600	110.5184	107.8827	103.4924	2,700,000
IFB 1/2015/12Yr		KE4000001653	30-Mar-15	15-Mar-27	2,813	25,695.35	Fixed	11.0000	9.0100	109.4692	106.4774	106.4691	3,800,000
IFB 1/2015/12Yr		KE4000001653	30-Mar-15	15-Mar-27	2,813	25,695.35	Fixed	11.0000	9.6916	107.1654	104.1736	106.4691	9,000,000
IFB 1/2016/15Yr		KE5000006659	24-Oct-16	6-Oct-31	4,479	40,029.65	Fixed	12.0000	10.1800	111.8299	109.4892	103.2399	1,900,000
IFB 1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	7,055	40,393.25	Fixed	11.9500	10.6300	110.3349	108.9232	105.5994	5,100,000
IFB 1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	7,055	40,393.25	Fixed	11.9500	10.4800	111.4298	110.0181	105.5994	7,000,000
IFB 1/2019/25Yr		KE5000009760	25-Mar-19	22-Feb-44	9,001	16,303.06	Fixed	12.2000	11.4200	109.2217	105.9036	100.6860	29,300,000
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	342	3,899.22	FIXED	13.0000				99.9831	
CTNB.BD.08.06.20/12.5		KE5000002872	15-Jun-15	8-Jun-20	342	2,100.77	FIXED	12.5000				100.0000	
CTNB.BD.08.06.20/12.5V		KE5000002989	15-Jun-15	8-Jun-20	342	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	22	1,480.60	FIXED	13.2500				100.0024	
CON.BD-FXD(SBN)/2012/7Yr		KE2000002390	30-Jul-12	22-Jul-19	20	196.50	FIXED	13.6000				99.9451	
CON.BD-FR(SN)/2012/7Yr		KE4000004038	30-Jul-12	22-Jul-19	20	1.000	T.B (182) + 2%						
KENGEN PUBLIC INFRASTRUCTURE BOND OFFER 2019													
FXIB 1/2009/10Yr		KE1000001741	2-Nov-09	31-Oct-19	121	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	104	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	20	2,000.00	FIXED	13.0000				101.1151	
NIC MEDIUM TERM NOTE													
NIC.BD.09/09/13-0039-12.5		KE3000009898	8-Sep-14	9-Sep-19	69	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	92	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	890	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	531	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	267	5,000.00	FIXED	12.9500				93.4001	
EABB.BD.28/03/22-0052-14.17		KE5000007103	3-Apr-17	28-Mar-22	1,000	6,000.00	FIXED	14.1700				106.9126	
CHASE BANK FIXED MEDIUM S													
CHBD.BD.02/06/22-0044-13.5		KE5000002104	10-Jun-15	2-Jun-22	1,066	4,822.40	FIXED	13.2500				100.0000	
REAL PEOPLE MEDIUM TERM NOTE													
RPRD.BD.06/08/18-0046-13.65		KE5000002096	10-Aug-15	3-Aug-19	32	267.10	T.B (91) + 1.00%	13.6500				90.0000	
RPRD.BD.03/08/20-0047-13.65		KE5000003102	10-Aug-15	3-Aug-20	398	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	657	1,297.10	FIXED	13.7500				103.6889	
FBKB.BD.19/04/21-0051-2.5		KE5000003870	26-Oct-15	19-Apr-21	657	600.70	T.B (182) + 2.50%					94.7367	
FBKB.BD.19/04/21-0050-14		KE5000003987	26-Oct-15	19-Apr-21	657	121.00	FIXED	14.0000				94.7367	

Turnover in Bonds.	
Today	Previous
2,955,258,599	1,927,345,683

Total Deals	
Today	Previous
130	90

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.

Key:

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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