BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

October 9, 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													October 9, 2019
TWO YEAR BONDS													
FXD 1/2019/2Yr		KE5000009323	28-Jan-19	25-Jan-21	474	23,774.63	Fixed	10.7010				101.1773	
FIVE YEAR BONDS													
FXD 1/2015/ 5Yr	(Re-opened)	KE5000002542	29-Jun-15	22-Jun-20	257	30,956.05	Fixed	13.1930				103.6338	
FXD 2/2015/ 5Yr		KE5000003094	30-Nov-15	23-Nov-20	411	30,673.85	Fixed	13.9200				105.8605	
FXD 1/2016/ 5Yr		KE5000004548	25-Apr-16	19-Apr-21	558	19,544.20	Fixed	14.3340				106.4648	
FXD 2/2016/ 5Yr		KE5000005107	25-Jul-16	19-Jul-21	649	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				105.7613	
FXD 1/2017/ 5Yr		KE5000007434	28-Aug-17	22-Aug-22	1,048	12,112.20	Fixed	12.4650				107.6538	
FXD 2/2017/ 5Yr		KE5000007764	23-Oct-17	17-Oct-22	1,104	13,504.64	Fixed	12.5170				105.8100	
FXD 1/2018/ 5Yr		KE5000008218	26-Mar-18	20-Mar-23	1,258	30,795.55	Fixed	12.2990				108.9611	
FXD 1/2019/ 5Yr		KE5000009547	25-Feb-19	19-Feb-24	1,594	20,593.62	Fixed	11.3040				105.1270	
FXD 2/2019/ 5Yr		KE6000001096	13-May-19	6-May-24	1,671	39,210.15	Fixed	10.8720				103.7853	
TEN YEAR BONDS													
FXD 1/2010/10Yr	(Re-opened)	KE4000003329	26-Apr-10	13-Apr-20	187	19,394.15	Fixed	8.7900				99.5118	
FXD 2/2010/10Yr	(Re-opened)	KE1000001998	1-Nov-10	19-Oct-20	376	18,849.90	Fixed	9.3070				99.5712	
FXD 1/2012/10Yr	(Re-opened)	KE2000002358	25-Jun-12	13-Jun-22	978	35,273.70	Fixed	12.7050				105.3868	
FXD 1/2013/10Yr	(Re-opened)	KE2000006037	1-Jul-13	19-Jun-23	1,349	39,248.20	Fixed	12.3710				109.6705	
FXD 1/2014/10Yr	(Re-opened)	KE3000008880	25-May-15	15-Jan-24	1,559	35,852.15	Fixed	12.1800				109.4960	
FXD 1/2016/10Yr		KE5000006329	29-Aug-16	17-Aug-26	2,504	18,306.45	Fixed	15.0390				121.7105	
FXD 1/2017/10Yr		KE5000007327	31-Jul-17	19-Jul-27	3,078	27,541.80	Fixed	12.9660				109.3700	
FXD 1/2018/10Yr		KE5000008762	27-Aug-18	14-Aug-28	3,232	40,606.85	Fixed	12.6860	11.5057	108.5342	107.0007	106.3198	50,000,000
FXD 2/2018/10Yr		KE5000009216	17-Dec-18	4-Dec-28	3,344	26,158.96	Fixed	12.5020				105.7345	
FXD 1/2019/10Yr		KE5000009653	25-Feb-19	12-Feb-29	3,414	32,808.00	Fixed	12.4380				104.1114	
FXD 2/2019/10Yr		KE5000009877	15-Apr-19	2-Apr-29	3,463	51,326.72	Fixed	12.3000				103.3830	
FXD 3/2019/10Yr		KE5000004876	19-Aug-19	6-Aug-29	3,589	45,014.80	Fixed	11.5170				103.8938	
FIFTEEN YEAR BONDS													
FXD1/2007/15Yr		KE1000001345	26-Mar-07	7-Mar-22	880	3,654.60	Fixed	14.5000				102.3850	
FXD2/2007/15Yr		KE1000001352	25-Jun-07	6-Jun-22	971	33,646.84	Fixed	13.5000				109.7235	
FXD3/2007/15Yr	(Re-opened)	KE1000001360	26-Nov-07	7-Nov-22	1,125	32,958.10	Fixed	12.5000				107.1242	
FXD1/2008/15Yr		KE1000001428	31-Mar-08	13-Mar-23	1,251	33,963.50	Fixed	12.5000				107.1822	
FXD1/2009/15Yr		KE4000003436	26-Oct-09	7-Oct-24	1,825	9,420.45	Fixed	12.5000				108.8200	
FXD1/2010/15Yr		KE4000003550	29-Mar-10	10-Mar-25	1,979	22,336.25	Fixed	10.2500				100.6073	
FXD2/2010/15Yr	(Re-opened)	KE2000001558	25-Aer-11	8-Dec-25	2,252	13,513.10	Fixed	9.0000				92.4912	
FXD1/2012/15Yr		KE4000003675	24-Sep-12	6-Sep-27	2,889	48,304.95	Fixed	11.0000				99.1790	
FXD1/2013/15Yr	(Re-opened)	KE4000003790	25-Feb-13	7-Feb-28	3,043	42,138.45	Fixed	11.2500				100.2495	
FXD2/2013/15Yr		KE4000003808	29-Apr-13	10-Apr-28	3,106	24,001.225	Fixed	12.0000				104.0374	
FXD1/2018/15Yr		KE5000008432	28-May-18	9-May-33	5,277	30,591.470	Fixed	12.6500				100.6032	
FXD2/2018/15Yr		KE5000008879	22-Oct-18	3-Oct-33	5,108	7,654.060	Fixed	12.7500				104.2480	
FXD1/2019/15Yr		KE5000009430	28-Jan-19	9-Jan-34	5,206	14,719.750	Fixed	12.6570				102.9488	
FXD2/2019/15Yr		KE6000001104	13-May-19	24-Apr-34	5,311	19,316.16	Fixed	12.7340				102.2000	
FXD3/2019/15Yr		KE6000001328	29-Jul-19	10-Jul-34	5,388	50,578.30	Fixed	12.3400				102.2885	
TWENTY YEAR BOND													
FXD1/2008/20Yr	(Re-opened)	KE1000001493	30-Jun-08	5-Jun-28	3,162	38,145.10	Fixed	13.7500				112.6676	
FXD1/2011/20Yr	(Re-opened)	KE2000002176	30-May-11	5-May-31	4,226	9,365.80	Fixed	10.0000				87.8769	
FXD1/2012/20Yr	(Re-opened)	KE4000003949	26-Nov-12	1-Nov-32	4,772	44,581.65	Fixed	12.0000				99.5961	
FXD1/2016/20Yr		KE5000006543	26-Sep-16	1-Sep-36	6,172	12,761.20	Fixed	14.0000	12.6000	110.3100	109.6946	108.9517	260,000,000
FXD1/2018/20Yr		KE5000008325	26-Mar-18	1-Mar-38	6,718	23,063.95	Fixed	13.2000				103.4856	
FXD2/2018/20Yr		KE5000008655	30-Jul-18	5-Jul-38	6,844	15,820.75	Fixed	13.2000				106.3216	
FXD1/2019/20Yr		KE5000009984	15-Apr-19	21-Mar-39	7,103	23,694.73	Fixed	12.8730				101.2278	
TWENTY FIVE YEAR BOND													
FXD1/2010/25Yr	(Re-opened)	KE4000003089	28-Jun-10	28-May-35	5,710	20,192.50	Fixed	11.2500				91.2611	
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	8,629	5,171.81	Fixed	13.4000				103.2196	
THIRTY YEAR BOND													
SDB 1/2011/30Yr	(Re-opened)	KE2000002135	28-Feb-11	21-Jan-41	7,775	28,144.70	Fixed	12.0000				94.1774	
INFRASTRUCTURE BONDS													
IFB 1/2009/12Yr		KE4000003196	23-Feb-09	8-Feb-21	488	7,868.37	Fixed	12.5000				104.1666	
IFB 2/2009/12Yr		KE4000003204	7-Dec-09	22-Nov-21	775	10,111.05	Fixed	12.0000				101.5126	
IFB 1/2011/12Yr		KE2000002242	3-Oct-11	18-Sep-23	1,440	10,283.10	Fixed	12.0000				103.3091	
IFB 1/2013/12Yr		KE3000008130	30-Sep-13	15-Sep-25	2,168	27,925.35	Fixed	11.0000				104.2501	
IFB 1/2014/12Yr		KE4000001109	27-Oct-14	12-Oct-26	2,560	35,480.90	Fixed	11.0000				103.9984	
IFB 1/2015/9Yr		KE5000004100	14-Dec-15	2-Dec-24	1,881	25,119.55	Fixed	11.0000				101.4092	
IFB 1/2015/12Yr		KE4000001653	30-Mar-15	15-Mar-27	2,714	51,192.20	Fixed	11.0000				108.5599	
IFB 1/2016/9Yr		KE4000004854	23-May-16	12-May-25	2,042	36,303.20	Fixed	12.5000				108.6460	
IFB 1/2016/15Yr		KE5000006659	24-Oct-16	6-Oct-31	4,380	40,029.65	Fixed	12.0000				106.2523	
IFB 1/2017/12Yr		KE5000006980	27-Feb-17	12-Feb-29	3,414	14,330.40	Fixed	12.5000				111.6234	
IFB 1/2017/7Yr		KE5000007888	27-Nov-17	18-Nov-24	1,867	41,462.40	Fixed	12.5000				109.0618	
IFB 1/2018/15Yr		KE5000008093	29-Jan-18	10-Jan-33	4,842	41,250.34	Fixed	12.5000				108.3856	
IFB 1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	8,956	40,393.25	Fixed	11.9500				105.5399	
IFB 1/2019/25Yr		KE5000009761	25-Mar-19	22-Feb-44	8,902	16,303.06	Fixed	12.2000				104.4940	
MAB1/2017/3		KE5000006766	11-Apr-17	8-Apr-20	182	150.00	Fixed	10.0000	10.0000	100.0300	100.0000	100.0000	209,121
MAB2/2017/3		KE5000007210	11-Sep-17	7-Sep-20	334	444.00	Fixed	10.0000	10.0000	100.8000	100.0000	100.0000	1,138,389
BONDS SELL/BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES.50 MILLION													
FXD1/2018/15Yr		KE5000008432	28-May-18	9-May-33	5,277	30,591.470	Fixed	12.6500	12.3053	106.9063	102.2147	100.6032	6,500,000
FXD1/2018/15Yr		KE5000008432	28-May-18	9-May-33	5,277	30,591.470	Fixed	12.6500	12.3553	106.5749	101.8833	100.6032	20,000,000
FXD1/2018/20Yr		KE5000008325	26-Mar-18	1-Mar-38	6,718	23,063.95	Fixed	13.2000	12.7291	103.8841	103.3039	103.4856	10,000,000
FXD 1/2019/2Yr		KE5000009323	28-Jan-19	25-Jan-21	474	23,774.63	Fixed	10.7010	9.3000	103.7694	101.6527	101.1773	5,000,000
FXD2/2018/15Yr		KE5000008879	22-Oct-18	3-Oct-33	5,108	7,654.060	Fixed	12.7500	12.4000	108.7436	102.2989	104.2480	20,000,000
FXD 3/2018/10Yr		KE5000006436	26-Sep-16	20-Aug-29	3,589	45,014.80	Fixed	11.5170	10.9500	104.9510	103.3374	103.8938	5,200,000
IFB 1/2015/9Yr		KE5000004100	14-Dec-15	2-Dec-24	1,881	25,119.55	Fixed	11.0000	10.6900	104.4035	100.7469	101.4092	5,000,000
IFB 1/2015/12Yr		KE4000001653	30-Mar-15	15-Mar-27	2,714	51,192.20	Fixed	11.0000	10.8300	100.9730	100.9730	108.5599	2,000,000
IFB 1/2017/12Yr		KE5000006980	27-Feb-17	12-Feb-29	3,414	14,330.40	Fixed	12.5000	10.0500	112.0116	110.5006	111.6234	500,000
IFB 1/2018/15Yr		KE5000008093	29-Jan-18	10-Jan-33	4,842	41,250.34	Fixed	12.5000	10.2500	117.0729	114.6004	108.3856	8,150,000
IFB 1/2018/15Yr		KE5000008093	29-Jan-18	10-Jan-33	4,842	41,250.34	Fixed	12.5000	12.0000	105.4319	102.9594	108.3856	800,000
IFB 1/2019/25Yr		KE5000009760	25-Mar-19	22-Feb-44	8,902	16,303.06	Fixed	12.2000	11.3100	107.3231	106.7868	104.4940	1,800,000
IFB 1/2019/25Yr		KE5000009760	25-Mar-19	22-Feb-44	8,902	16,303.06	Fixed	12.2000	12.2300	100.3053	99.7690	104.4940	6,000,000
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	243	3,899.22	FIXED	13.0000				99.9684	
CTNB.BD.08.06.20/12.5		KE5000002772	15-Jun-15	8-Jun-20	243	2,100.77	FIXED	12.5000				100.0000	
CTNB.BD.08.06.20/12.5V		KE5000002989	15-Jun-15	8-Jun-20	243	2,100.77						8.5000	
CONSOLIDATED BANK OF KENYA LTD MEDIUM TERM NOTE PROGRAMME													
CON.BD-FXD(SIN)/2012/7Yr		KE2000002352	30-Jul-12	22-Oct-19	13	1,480.80	FIXED	13.2500				100.0024	
CON.BD-FXD(SIRN)/2012/7Yr		KE2000002360	30-Jul-12	22-Oct-19	13	196.50	FIXED	13.6000				99.9451	
CON.BD-FR(SN)/2012/7Yr		KE4000004038	30-Jul-12	22-Oct-19	13	1.000	T.B (182) + 2%					100.0000	
KENGEN PUBLIC INFRASTRUCTURE BOND OFFER 2019													
FXB 1/2009/10Yr		KE1000001741	2-Nov-09	31-Oct-19	22	3,125.00	FIXED	12.5000				97.2695	
HOUSING FINANCE MEDIUM TERM NOTE													
FXD (HFCK) 02/2012/7Yr *2nd Tranche*		KE4000003394	22-Oct-12	14-Oct-19	5	2,969.10	FIXED	13.0000				100.6509	
STANBIC MULTICURRENCY MEDIUM TERM NOTE													
CFCB.BD.08/12/21-0042-12.95		KE4000002438	15-Dec-14	8-Dec-21	791	5,080.00	FIXED	12.9500				103.0000	
CBA FIXED MEDIUM TERM NOTE													
CBAB.BD.14/12/20-0041-12.75		KE4000003923	22-Dec-14	14-Dec-20	432	7,000.00	FIXED	12.7500				101.9099	
EABL FIXED MEDIUM TERM NOTE													
EABB.BD.19/03/18-0043-12.95		KE4000001547	23-Mar-15	19-Mar-20	162	5,000.00	FIXED	12.9500				99.9905	
EABB.BD.28/03/22-0052-14.17		KE5000007103	3-Apr-17	28-Mar-22	901	6,000.00	FIXED	14.1700				106.9028	
CHASE BANK FIXED MEDIUM S													
CHB3.BD.02/06/22-0044-13.5		KE5000002104	10-Jun-15	2-Jun-22	967	4,822.40	FIXED	13.2500				100.0000	
REAL PEOPLE MEDIUM TERM NOTE													
RPB0.BD.06/08/18-0046-13.65		KE5000002096	10-Aug-15	28-Feb-20	142	267.10	T.B (91) + 1.00%					90.0000	
RPB0.BD.03/08/20-0047-13.65		KE5000003102	10-Aug-15	3-Aug-20	299	1,036.00	T.B (91) + 1.00%					101.5187	
FAMILY BANK MEDIUM TERM NOTE													
FBKB.BD.19/04/21-0049-13.75		KE5000003763	26-Oct-15	19-Apr-21	555	1,297.10	FIXED	13.7500				103.6889	
FBKB.BD.19/04/21-0051-2.5		KE5000003870	26-Oct-15	19-Apr-21	555	600.70	T.B (182) + 2.50%					94.7367	
FBKB.BD.19/04/21-0050-14		KE5000003987	26-Oct-15	19-Apr-21	555	121.00	FIXED	14.0000				94.7367	

Turnover in Bonds	
Today	Previous
402,297,510	1,435,947,011

Total Deals	
Today	Previous
125	111

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: Floatine Rate Treasury Bond **MA**: 12 weeks 91 days rates Movine Averuge **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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