BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

August 22, 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													August 22, 2019
TWO YEAR BONDS													
FXD 1/2017/2Yr		KE5000007657	25-Sep-17	23-Sep-19	32	20,489.95	Fixed	11.6190				101.4786	
FXD 1/2019/2Yr		KE5000009323	28-Jan-19	25-Jan-21	522	23,774.63	Fixed	10.7010				101.9045	
FIVE YEAR BONDS													
FXD 1/2015/ 5Yr	(Re-opened)	KE5000002542	29-Jun-15	22-Jun-20	305	30,956.05	Fixed	13.1930				103.6338	
FXD 2/2015/ 5Yr		KE5000003094	30-Nov-15	23-Nov-20	459	30,673.85	Fixed	13.9200				105.8605	
FXD 1/2018/ 5Yr		KE5000004548	25-Apr-16	19-Apr-21	606	19,544.20	Fixed	14.3340				107.1136	
FXD 2/2016/ 5Yr		KE5000005107	25-Jul-16	19-Jul-21	697	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	1,096	12,112.20	Fixed	12.4650				107.6538	
FXD 2/2017/ 5Yr		KE5000007764	23-Oct-17	17-Oct-22	1,152	13,504.64	Fixed	12.5170				103.9554	
FXD 1/2018/ 5Yr		KE5000008218	26-Mar-18	20-Mar-23	1,306	30,795.55	Fixed	12.2990				106.9611	
FXD 1/2019/ 5Yr		KE5000009547	25-Feb-19	19-Feb-24	1,642	20,593.62	Fixed	11.3040				103.8263	
FXD 2/2019/ 5Yr		KE6000001096	13-May-19	6-May-24	1,719	39,210.15	Fixed	10.8720				103.7853	
TEN YEAR BONDS													
FXD 1/2010/10Yr	(Re-opened)	KE4000003329	26-Apr-10	13-Apr-20	235	19,394.15	Fixed	8.7900				99.5118	
FXD 2/2010/10Yr	(Re-opened)	KE1000001998	1-Nov-10	19-Oct-20	424	18,849.90	Fixed	9.3070				100.0939	
FXD 1/2012/10Yr	(Re-opened)	KE2000002358	25-Jun-12	13-Jun-22	1,026	35,273.70	Fixed	12.7050				105.3868	
FXD 1/2013/10Yr	(Re-opened)	KE2000006037	1-Jul-13	19-Jun-23	1,397	39,248.20	Fixed	12.3710	10.5000	107.7584	105.7532	108.1126	50,000,000
FXD 1/2014/10Yr	(Re-opened)	KE3000008890	25-May-15	15-Jan-24	1,607	35,852.15	Fixed	12.1800				109.4960	
FXD 1/2016/10Yr		KE5000006329	29-Aug-16	17-Aug-26	2,552	18,306.45	Fixed	15.0390				122.3026	
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		KE5000008782	27-Aug-18	14-Aug-28	3,280	40,606.85	Fixed	12.6860				108.3136	
FXD 2/2018/10Yr		KE5000009216	17-Dec-18	4-Dec-28	3,392	26,158.96	Fixed	12.5020				102.2166	
FXD 1/2019/10Yr		KE5000009653	25-Feb-19	12-Feb-29	3,462	32,808.00	Fixed	12.4380				105.6385	
FXD 2/2019/10Yr		KE5000009877	15-Apr-19	2-Apr-29	3,511	51,326.72	Fixed	12.3000				105.4581	
FXD 3/2019/10Yr		KE5000004876	19-Aug-19	6-Aug-29	3,637	45,014.80	Fixed	11.5170	11.4900	100.2504	100.1585	101.2786	100,000,000
FIFTEEN YEAR BONDS													
FXD1/2007/15Yr		KE1000001345	26-Mar-07	7-Mar-22	928	3,654.60	Fixed	14.5000				102.3850	
FXD2/2007/15Yr		KE1000001352	25-Jun-07	8-Jun-22	1,019	33,646.84	Fixed	13.5000				109.2678	
FXD3/2007/15Yr	(Re-opened)	KE1000001360	26-Nov-07	7-Nov-22	1,173	32,958.10	Fixed	12.5000				106.3497	
FXD1/2008/15Yr		KE1000001428	31-Mar-08	13-Mar-23	1,299	33,963.50	Fixed	12.5000				108.1105	
FXD1/2009/15Yr		KE4000003436	26-Oct-09	7-Oct-24	1,873	9,420.45	Fixed	12.5000				109.5815	
FXD1/2010/15Yr		KE4000003550	29-Mar-10	10-Mar-25	2,027	22,336.25	Fixed	10.2500				100.6073	
FXD2/2010/15Yr	(Re-opened)	KE2000001558	25-Apr-11	8-Dec-25	2,300	13,513.10	Fixed	9.0000				92.4912	
FXD1/2012/15Yr		KE4000003675	24-Sep-12	6-Sep-27	2,937	48,304.95	Fixed	11.0000				99.7107	
FXD1/2013/15Yr	(Re-opened)	KE4000003790	25-Feb-13	7-Feb-28	3,091	42,138.45	Fixed	11.2500				100.2495	
FXD2/2013/15Yr		KE4000003808	29-Apr-13	10-Apr-28	3,154	24,001.225	Fixed	12.0000				103.9281	
FXD1/2018/15Yr		KE5000008432	28-May-18	9-May-33	5,277	30,591.470	Fixed	12.6500				103.2623	
FXD2/2018/15Yr		KE5000008879	22-Oct-18	3-Oct-33	5,156	7,854.060	Fixed	12.7500				104.6631	
FXD1/2019/15Yr		KE5000009430	28-Jan-19	9-Jan-34	5,254	14,719.750	Fixed	12.8570				104.5731	
FXD2/2019/15Yr		KE6000001104	13-May-19	24-Apr-34	5,359	19,316.16	Fixed	12.7340				104.5894	
FXD3/2019/15Yr		KE6000001328	29-Jul-19	10-Jul-34	5,436	50,578.30	Fixed	12.3400	12.2750	101.2329	100.4193	100.9319	100,000,000
FXD3/2019/15Yr		KE6000001328	29-Jul-19	10-Jul-34	5,436	50,578.30	Fixed	12.3400	12.0952	102.4668	101.6530	100.9319	500,000,000
TWENTY YEAR BOND													
FXD1/2008/20Yr	(Re-opened)	KE1000001493	30-Jun-08	5-Jun-28	3,210	38,145.10	Fixed	13.7500				114.6441	
FXD1/2011/20Yr	(Re-opened)	KE2000002176	5-May-11	5-May-31	4,274	9,365.80	Fixed	10.0000				80.1204	
FXD1/2012/20Yr	(Re-opened)	KE4000003949	26-Nov-12	1-Nov-32	4,820	44,581.65	Fixed	12.0000	12.0551	102.6950	99.5961	98.0182	105,000,000
FXD1/2016/20Yr		KE5000006543	26-Sep-16	1-Sep-36	6,220	12,761.20	Fixed	14.0000				112.7816	
FXD1/2018/20Yr		KE5000008325	26-Mar-18	1-Mar-38	6,766	23,063.95	Fixed	13.2000				106.2569	
FXD2/2018/20Yr		KE5000008655	30-Jul-18	5-Jul-38	6,892	15,820.75	Fixed	13.2000				106.3216	
FXD1/2019/20Yr		KE5000009984	15-Apr-19	21-Mar-39	7,151	23,694.73	Fixed	12.8730	12.6750	105.9436	101.3815	101.0542	200,000,000
TWENTY FIVE YEAR BOND													
FXD1/2010/25Yr	(Re-opened)	KE4000003089	28-Jun-10	28-May-35	5,758	20,192.50	Fixed	11.2500				91.2611	
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	8,677	5,171.81	Fixed	13.4000				103.2196	
THIRTY YEAR BOND													
SDB 1/2011/30Yr	(Re-opened)	KE2000002135	28-Feb-11	21-Jan-41	7,823	28,144.70	Fixed	12.0000				94.4434	
INFRASTRUCTURE BONDS													
IFB 1/2009/12Yr		KE4000003196	23-Feb-09	8-Feb-21	536	7,868.37	Fixed	12.5000				104.1666	
IFB 2/2009/12Yr		KE4000003204	7-Dec-09	22-Nov-21	823	10,111.05	Fixed	12.0000				101.5126	
IFB 1/2011/12Yr		KE2000002242	3-Oct-11	18-Sep-23	1,488	24,682.20	Fixed	12.0000				103.3091	
IFB 1/2013/12Yr		KE3000008130	30-Sep-13	15-Sep-25	2,216	27,925.35	Fixed	11.0000				104.1277	
IFB 1/2014/12Yr		KE4000001653	30-Mar-15	15-Mar-27	2,762	51,192.20	Fixed	11.0000				104.4365	
IFB 1/2015/9Yr		KE5000004100	14-Dec-15	2-Dec-24	1,929	25,119.55	Fixed	11.0000				104.0871	
IFB 1/2015/12Yr		KE4000001653	30-Mar-15	15-Mar-27	2,762	25,895.35	Fixed	11.0000				102.6574	
IFB 1/2016/9Yr		KE5000004654	23-Mar-16	12-May-25	2,090	36,303.20	Fixed	12.5000				108.5005	
IFB 1/2016/15Yr		KE5000006659	24-Oct-16	6-Oct-31	4,428	40,029.65	Fixed	12.0000				106.0299	
IFB 1/2017/12Yr		KE5000006980	27-Feb-17	12-Feb-29	3,462	14,330.40	Fixed	12.5000				111.6234	
IFB 1/2017/7Yr		KE5000007988	27-Nov-17	18-Nov-24	1,915	41,462.40	Fixed	12.5000	9.4000	113.5393	110.5517	110.3748	100,000,000
IFB 1/2018/15Yr		KE5000008303	29-Jan-18	10-Jan-33	4,890	41,250.34	Fixed	12.5000				111.1905	
IFB 1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	7,004	40,393.25	Fixed	11.9500				106.5963	
IFB 1/2019/25Yr		KE5000009760	25-Mar-19	22-Feb-44	8,950	16,303.06	Fixed	12.2000				104.4857	
MAB1/2017/3		KE5000006786	11-Apr-17	8-Apr-20	230	150.00	Fixed	10.0000	10.0000	103.7100	100.0000	100.0000	69,000
MAB2/2017/3		KE5000007210	11-Sep-17	7-Sep-20	382	444.00	Fixed	10.0000	10.0000	104.4800	100.0000	100.0000	233,749
BONDS SELL/BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES.50 MILLION													
FXD 1/2010/10Yr	(Re-opened)	KE4000003329	26-Apr-10	13-Apr-20	235	19,394.15	Fixed	8.7900	8.0000	103.5849	100.4698	99.5118	4,800,000
FXD 1/2012/10Yr	(Re-opened)	KE2000002358	25-Jun-12	13-Jun-22	1,026	35,273.70	Fixed	12.7050	9.4898	110.0615	107.7578	105.3868	2,000,000
FXD1/2012/15Yr		KE4000003675	24-Sep-12	6-Sep-27	2,937	48,304.95	Fixed	11.0000	11.0673	104.3737	99.8292	99.7107	1,200,000
FXD1/2012/15Yr		KE4000003675	24-Sep-12	6-Sep-27	2,937	48,304.95	Fixed	11.0000	10.3500	108.2261	103.4816	99.7107	20,400,000
FXD1/2012/20Yr	(Re-opened)	KE4000003949	26-Nov-12	1-Nov-32	4,820	44,581.65	Fixed	12.0000	11.9000	103.7141	100.6152	98.0182	5,000,000
FXD 1/2013/10Yr	(Re-opened)	KE2000006037	1-Jul-13	19-Jun-23	1,397	39,248.20	Fixed	12.3710	9.6371	110.5742	108.5690	108.1126	1,600,000
FXD1/2013/15Yr	(Re-opened)	KE4000003790	25-Feb-13	7-Feb-28	3,091	42,138.45	Fixed	11.2500	11.1548	100.6042	100.5115	100.2495	3,100,000
FXD 1/2014/10Yr	(Re-opened)	KE3000008890	25-May-15	15-Jan-24	1,607	35,852.15	Fixed	12.1800	9.6625	109.8942	108.8569	109.4960	2,500,000
FXD 2/2017/ 5Yr		KE5000007764	23-Oct-17	17-Oct-22	1,152	13,504.64	Fixed	12.5170	9.5708	112.0471	107.8518	103.9554	20,000,000
FXD 2/2019/10Yr		KE5000009877	15-Apr-19	2-Apr-29	3,511	51,326.72	Fixed	12.3000	11.4750	109.0623	104.7032	105.4581	30,000,000
FXD3/2019/15Yr		KE6000001328	29-Jul-19	10-Jul-34	5,436	50,578.30	Fixed	12.3400	11.7000	105.2628	104.4490	100.9319	5,000,000
FXD3/2019/15Yr		KE6000001328	29-Jul-19	10-Jul-34	5,436	50,578.30	Fixed	12.3400	11.6800	105.4072	104.5936	100.9319	49,400,000
FXD3/2019/15Yr		KE6000001328	29-Jul-19	10-Jul-34	5,436	50,578.30	Fixed	12.3400	11.8900	103.9037	103.0901	100.9319	1,000,000
IFB 1/2018/10Yr		KE5000008325	26-Mar-18	1-Mar-38	6,766	41,250.34	Fixed	12.5000	10.7500	111.9996	111.1754	111.1905	1,200,000
SDB 1/2011/30Yr	(Re-opened)	KE2000002135	28-Feb-11	21-Jan-41	7,823	28,144.70	Fixed	12.0000	12.8500	93.9362	93.8373	94.4434	950,000
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	291	3,899.22	FIXED	13.0000				99.9684	
CTNB.BD.08.06.20/12.5		KE5000002872	15-Jun-15	8-Jun-20	291	2,100.77	FIXED	12.5000				100.0000	
CTNB.BD.08.06.20/12.5V		KE5000002989	15-Jun-15	8-Jun-20	291	2,100.77						9.0000	
CONSOLIDATED BANK OF KENYA LTD MEDIUM TERM NOTE PROGRAMME													
CON.BD.FXD(SN)/2012/7Yr		KE2000002382	30-Jul-12	22-Oct-19	61	1,480.60	FIXED	13.2500				100.0024	
CON.BD.FXD(SBN)/2012/7Yr		KE2000002390	30-Jul-12	22-Oct-19	61	196.50	FIXED	13.6000				99.9451	
CON.BD.FR(SN)/2012/7Yr		KE4000004038	30-Jul-12	22-Oct-19	61	1.000	T.B (182) + 2%					100.0000	
KENGEN PUBLIC INFRASTRUCTURE BOND OFFER 2019													
FXIB 1/2009/10Yr		KE1000001741	2-Nov-09	31-Oct-19	70	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	53	2,969.10	FIXED	13.0000				100.6509	
NIC MEDIUM TERM NOTE													
NIC.BD.09/09/19-9039-12.5		KE3000009898	8-Sep-14	9-Sep-19	18	5,517.60	FIXED	12.5000				100.0433	
CIC INSURANCE GROUP LTDMEDIUM TERM NOTE													
CIC.BD.22.07.2019		KE3000009906	8-Oct-14	2-Oct-19	41	5,000.00	FIXED	13.0000				99.9934	
STANBIC MULTICURRENCY MEDIUM TERM NOTE													
CFCB.BD.08/12/21-0042-12.95		KE4000002436	15-Dec-14	8-Dec-21	839	5,080.00	FIXED	12.9500				99.9922	
CBA FIXED MEDIUM TERM NOTE													
CBAB.BD.14/12/20-0041-12.75		KE4000003923	22-Dec-14	14-Dec-20	480	7,000.00	FIXED	12.7500				100.2808	
EABL FIXED MEDIUM TERM NOTE													
EABB.BD.19/03/18-0043-12.95		KE4000001547	23-Mar-15	19-Mar-20	210	5,000.00	FIXED	12.9500	12.7179	105.7635	100.0000	100.5331	11,000,000
EABB.BD.28/03/22-0052-14.17		KE5000007103	3-Apr-17	28-Mar-22	949	6,000.00	FIXED	14.1700				104.8130	
CHASE BANK FIXED MEDIUM S													
CHBD.BD.02/06/22-0044-13.5		KE5000002104	10-Jun-15	2-Jun-22	1,015	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	28-Feb-20	190	267.10	T.B (91) + 1.00%					90.0000	
RPBD.BD.03/08/20-0047-13.65		KE5000003102	10-Aug-15	3-Aug-20	347	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	606	1,297.10	FIXED	13.7500				103.6889	
FBKB.BD.19/04/21-0051-2.5		KE5000003870	26-Oct-15	19-Apr-21	606	600.70	T.B (182) + 2.50%					94.7367	
FBKB.BD.19/04/21-0050-14		KE5000003987	26-Oct-15	19-Apr-21	606	121.00	FIXED	14.0000				94.7367	

Turnover in Bonds	
Today	Previous
1,314,452,749	1,303,081,659

Total Deals	
Today	Previous
69	60

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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