nairobi securities exchange

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

November 6, 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													November 6, 2019
TWO YEAR BONDS													
FXD 1/2019/2Yr		KE5000009323	28-Jan-19	25-Jan-21	446	23,774.63	Fixed	10.7010				101.0283	
FIVE YEAR BONDS													
FXD 1/2015/ 5Yr	(Re-opened)	KE5000002542	29-Jun-15	22-Jun-20	229	30,956.05	Fixed	13.1930				102.5028	
FXD 2/2015/ 5Yr		KE5000003094	30-Nov-15	23-Nov-20	383	30,673.85	Fixed	13.9200				105.8605	
FXD 1/2016/ 5Yr		KE5000004548	25-Apr-16	19-Apr-21	530	19,544.20	Fixed	14.3340				106.4648	
FXD 2/2016/ 5Yr		KE5000005107	25-Jul-16	19-Jul-21	621	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				105.4053	
FXD 1/2017/ 5Yr		KE5000007434	28-Aug-17	22-Aug-22	1,020	12,112.20	Fixed	12.4650				107.6538	
FXD 2/2017/ 5Yr		KE5000007764	23-Oct-17	17-Oct-22	1,076	13,504.64	Fixed	12.5170				106.2719	
FXD 1/2018/ 5Yr		KE5000008218	26-Mar-18	20-Mar-23	1,230	30,795.55	Fixed	12.2990				106.9611	
FXD 1/2019/ 5Yr		KE5000009547	25-Feb-19	19-Feb-24	1,566	20,593.62	Fixed	11.3040				105.1270	
FXD 2/2019/ 5Yr		KE6000001096	13-May-19	6-May-24	1,643	39,210.15	Fixed	10.8720				101.8645	
TEN YEAR BONDS													
FXD 1/2010/10Yr	(Re-opened)	KE4000003329	26-Apr-10	13-Apr-20	159	19,394.15	Fixed	8.7900				99.5118	
FXD 2/2010/10Yr	(Re-opened)	KE1000001998	1-Nov-10	19-Oct-20	348	18,849.90	Fixed	9.3070				99.5712	
FXD 1/2012/10Yr	(Re-opened)	KE2000002358	25-Jun-12	13-Jun-22	950	35,273.70	Fixed	12.7050				105.3868	
FXD 1/2013/10Yr	(Re-opened)	KE2000006037	1-Jul-13	19-Jun-23	1,321	39,248.20	Fixed	12.3710				109.6705	
FXD 1/2014/10Yr	(Re-opened)	KE3000008890	25-May-15	15-Jan-24	1,531	35,852.15	Fixed	12.1800	11.3800	106.1560	102.5756	109.4960	52,800,000
FXD 1/2016/10Yr		KE5000006329	29-Aug-16	17-Aug-26	2,476	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	3,204	40,606.85	Fixed	12.6860				106.1643	
FXD 2/2018/10Yr		KE5000009216	17-Dec-18	4-Dec-28	3,316	26,158.96	Fixed	12.5020				105.7345	
FXD 1/2019/10Yr		KE5000009653	25-Feb-19	12-Feb-29	3,386	32,808.00	Fixed	12.4380				104.6734	
FXD 2/2019/10Yr		KE5000009877	15-Apr-19	2-Apr-29	3,435	51,326.72	Fixed	12.3000	11.6500	104.4210	103.6438	103.3830	200,000,000
FXD 3/2019/10Yr		KE5000004876	19-Aug-19	6-Aug-29	3,561	45,014.80	Fixed	11.5170				100.6436	
FIFTEEN YEAR BONDS													
FXD1/2007/15Yr		KE1000001345	26-Mar-07	7-Mar-22	852	3,654.60	Fixed	14.5000				102.3850	
FXD2/2007/15Yr		KE1000001352	25-Jun-07	6-Jun-22	943	33,646.84	Fixed	13.5000				109.7235	
FXD3/2007/15Yr	(Re-opened)	KE1000001360	26-Nov-07	7-Nov-22	1,097	32,958.10	Fixed	12.5000				105.3187	
FXD1/2008/15Yr		KE1000001428	31-Mar-08	13-Mar-23	1,223	33,963.50	Fixed	12.5000				107.1822	
FXD1/2009/15Yr		KE4000003436	26-Oct-09	7-Oct-24	1,797	9,420.45	Fixed	12.5000				108.8200	
FXD1/2010/15Yr		KE4000003550	29-Mar-10	10-Mar-25	1,951	22,336.25	Fixed	10.2500				98.3678	
FXD2/2010/15Yr	(Re-opened)	KE2000001558	29-Apr-11	8-Dec-25	2,224	13,013.10	Fixed	9.0000				92.4912	
FXD1/2012/15Yr		KE4000003675	24-Sep-12	6-Sep-27	2,861	48,304.95	Fixed	11.0000				99.1686	
FXD1/2013/15Yr	(Re-opened)	KE4000003790	25-Feb-13	7-Feb-28	3,015	42,138.45	Fixed	11.2500				100.2495	
FXD2/2013/15Yr		KE4000003808	29-Apr-13	10-Apr-28	3,078	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				101.9319	
FXD1/2018/15Yr		KE5000008432	28-May-18	9-May-33	5,277	30,591.470	Fixed	12.6500				102.2627	
FXD2/2018/15Yr		KE5000008879	22-Oct-18	3-Oct-33	5,080	7,864.060	Fixed	12.7500				104.2480	
FXD1/2019/15Yr		KE5000009430	28-Jan-19	9-Jan-34	5,178	14,719.750	Fixed	12.8570				103.6530	
FXD2/2019/15Yr		KE6000001104	13-May-19	24-Apr-34	5,283	19,316.16	Fixed	12.7340				100.0592	
FXD3/2019/15Yr		KE6000001328	29-Jul-19	10-Jul-34	5,360	50,578.30	Fixed	12.3400				100.2232	
TWENTY YEAR BOND													
FXD1/2008/20Yr	(Re-opened)	KE1000001493	30-Jun-08	5-Jun-28	3,134	38,145.10	Fixed	13.7500				113.2817	
FXD1/2011/20Yr	(Re-opened)	KE2000002176	30-May-11	5-May-31	4,198	9,365.80	Fixed	10.0000				87.8769	
FXD1/2012/20Yr	(Re-opened)	KE4000003949	26-Nov-12	1-Nov-32	4,744	44,581.65	Fixed	12.0000				99.5961	
FXD1/2016/20Yr		KE5000006543	26-Sep-16	1-Sep-36	6,144	12,761.20	Fixed	14.0000				109.6946	
FXD1/2018/20Yr		KE5000008525	26-Mar-18	1-Mar-38	6,690	23,063.95	Fixed	13.2000				103.4856	
FXD2/2018/20Yr		KE5000008655	30-Jul-18	5-Jul-38	6,816	15,820.75	Fixed	13.2000				106.3216	
FXD1/2019/20Yr		KE5000009984	15-Apr-19	21-Mar-39	7,075	23,694.73	Fixed	12.8730				101.9645	
TWENTY FIVE YEAR BOND													
FXD1/2010/25Yr	(Re-opened)	KE4000003089	28-Jun-10	28-May-35	5,682	20,192.50	Fixed	11.2500				91.2611	
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	8,601	5,171.81	Fixed	13.4000				103.2196	
THIRTY YEAR BOND													
SDB 1/2011/30Yr	(Re-opened)	KE2000002135	28-Feb-11	21-Jan-41	7,747	28,144.70	Fixed	12.0000				94.1774	
INFRASTRUCTURE BONDS													
IFB 1/2008/12Yr		KE4000003196	23-Feb-09	8-Feb-21	460	7,868.37	Fixed	12.5000				104.1666	
IFB 2/2008/12Yr		KE4000003204	7-Dec-09	22-Nov-21	747	10,111.05	Fixed	12.0000				101.5126	
IFB 1/2011/12Yr		KE2000002242	3-Oct-11	18-Sep-23	1,412	10,283.10	Fixed	12.0000				106.0241	
IFB 1/2013/12Yr		KE3000008130	30-Sep-13	15-Sep-25	2,140	27,925.35	Fixed	11.0000				104.2501	
IFB 1/2014/12Yr		KE4000001109	27-Oct-14	12-Oct-26	2,532	35,480.90	Fixed	11.0000				103.9984	
IFB 1/2015/9Yr		KE5000004100	14-Dec-15	2-Dec-24	1,853	25,119.55	Fixed	11.0000				101.4092	
IFB 1/2015/12Yr		KE4000001653	30-Mar-15	15-Mar-27	2,686	51,192.20	Fixed	11.0000				102.1937	
IFB 1/2016/9Yr		KE5000004654	23-May-16	12-May-25	2,014	36,303.20	Fixed	12.5000	9.9412	114.1667	108.3288	106.7977	50,000,000
IFB 1/2018/15Yr		KE5000008659	24-Oct-18	4-Oct-33	4,352	49,029.85	Fixed	12.0000				108.2523	
IFB 1/2017/12Yr		KE5000006980	27-Feb-17	12-Feb-29	3,386	14,330.40	Fixed	12.5000				111.6234	
IFB 1/2017/7Yr		KE5000007388	27-Nov-17	18-Nov-24	1,839	41,462.40	Fixed	12.5000	10.0000	113.6679	108.0704	106.7378	200,000,000
IFB 1/2018/15Yr		KE5000008093	29-Jan-18	10-Jan-33	4,814	41,250.34	Fixed	12.5000				108.3856	
IFB 1/2018/20Yr		KE5000009109	19-Nov-18	28-Oct-38	6,928	40,393.25	Fixed	12.5000				99.0557	
IFB 1/2019/25Yr		KE5000009760	25-Mar-19	22-Feb-44	8,874	16,303.06	Fixed	12.2000				104.4940	
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,815	68,466.07	Fixed	11.7500	11.9750	98.8123	98.5218	98.3612	75,000,000
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,815	68,466.07	Fixed	11.7500	11.9000	99.2988	99.0083	98.3612	100,000,000
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,815	68,466.07	Fixed	11.7500	11.4000	102.6373	102.3468	98.3612	107,800,000
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,815	68,466.07	Fixed	11.7500	12.0000	98.6510	98.3605	98.3612	200,000,000
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,815	68,466.07	Fixed	11.7500	11.9000	99.2988	99.0083	98.3612	500,000,000
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,815	68,466.07	Fixed	11.7500	12.0500	98.3295	98.0390	98.3612	200,000,000
MAB150/2017/3		KE5000006756	11-Apr-17	8-Apr-20	154	150.00	Fixed	10.0000	10.0000	100.8000	100.0000	100.0000	24,056
MAB2/2017/3		KE5000007210	11-Sep-17	7-Sep-20	306	444.00	Fixed	10.0000	10.0000	101.5700	100.0000	100.0000	245,317
BONDS SELL/BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES.50 MILLION													
FXD2/2013/15Yr		KE4000003808	29-Apr-13	10-Apr-28	3,078	24,001.225	Fixed	12.0000	11.8300	101.4071	100.8796	104.0374	11,300,000
FXD 2/2015/ 5Yr		KE5000003094	30-Nov-15	23-Nov-20	383	30,673.85	Fixed	13.9200	11.1500	106.5508	102.3174	105.8605	8,000,000
FXD 2/2019/10Yr		KE5000009877	15-Apr-19	2-Apr-29	3,435	51,326.72	Fixed	12.3000	11.1500	107.3682	106.5910	103.3830	12,000,000
IFB 1/2014/12Yr		KE4000001109	27-Oct-14	12-Oct-26	2,532	35,480.90	Fixed	11.0000	11.2600	99.4877	99.0042	103.9984	3,750,000
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,815	68,466.07	Fixed	11.7500	11.5700	101.4832	101.1927	98.3612	1,000,000
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,815	68,466.07	Fixed	11.7500	11.5600	101.5506	101.2601	98.3612	1,000,000
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,815	68,466.07	Fixed	11.7500	11.3800	102.7744	102.4839	98.3612	24,700,000
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,815	68,466.07	Fixed	11.7500	11.4900	102.0238	101.7333	98.3612	22,000,000
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,815	68,466.07	Fixed	11.7500	11.4800	102.0917	101.8012	98.3612	37,600,000
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,815	68,466.07	Fixed	11.7500	11.5100	101.8883	101.5978	98.3612	31,000,000
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,815	68,466.07	Fixed	11.7500	11.5000	101.9560	101.6655	98.3612	20,000,000
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,815	68,466.07	Fixed	11.7500	11.7000	100.6140	100.3235	98.3612	2,000,000
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,815	68,466.07	Fixed	11.7500	11.5300	101.7530	101.4625	98.3612	4,000,000
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,815	68,466.07	Fixed	11.7500	11.5500	101.6180	101.3275	98.3612	2,000,000
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,815	68,466.07	Fixed	11.7500	11.3100	103.2564	102.9659	98.3612	1,000,000
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,815	68,466.07	Fixed	11.7500	11.4300	102.4322	102.1417	98.3612	500,000
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,815	68,466.07	Fixed	11.7500	11.5900	101.3488	101.0583	98.3612	3,000,000
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,815	68,466.07	Fixed	11.7500	12.8400	96.9925	95.5173	98.3612	1,800,000
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	215	3,899.22	FIXED	13.0000				99.9684	
CTNB.BD.08.06.20/12.5		KE5000002872	15-Jun-15	8-Jun-20	215	2,100.77	FIXED	12.5000				100.0000	
CTNB.BD.08.06.20/12.5V		KE5000002989	15-Jun-15	8-Jun-20	215	2,100.77						8.5000	
STANBIC MULTICURRENCY MEDIUM TERM NOTE					-								
CFC9.BD.08/12/21-0042-12.95		KE4000002438	15-Dec-14	8-Dec-21	763	5,080.00	FIXED	12.9500				103.0000	
CBA FIXED MEDIUM TERM NOTE					-								
CBA8.BD.14/12/20-0041-12.75		KE4000003923	22-Dec-14	14-Dec-20	404	7,000.00	FIXED	12.7500				106.4690	
EABL FIXED MEDIUM TERM NOTE					-								
EABI8.BD.19/03/18-0043-12.95		KE4000001547	23-Mar-15	19-Mar-20	134	5,000.00	FIXED	12.9500				99.9905	
EABI8.BD.28/03/22-0052-14.17		KE5000007103	3-Apr-17	28-Mar-22	873	6,000.00	FIXED	14.1700				106.9028	
CHASE BANK FIXED MEDIUM S					-								
CHB0.BD.02/06/22-0044-13.5		KE5000002104	10-Jun-15	2-Jun-22	939	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	114	267.10	T.B (91) + 1.00%					90.0000	
RPB0.BD.03/08/20-0047-13.65		KE5000003102	10-Aug-15	3-Aug-20	271	1,036.00	T.B (91) + 1.00%					101.5187	
FAMILY BANK MEDIUM TERM NOTE					-								
FBB.BD.19/04/21-0045-13.75		KE5000003763	26-Oct-15	19-Apr-21	530	1,297.10	FIXED	13.7500	14.1899			100.0383	
FBB8.BD.19/04/21-0051-2.5		KE5000003870	26-Oct-15	19-Apr-21	530	600.70	T.B (182) + 2.50%					94.7367	
FBB8.BD.19/04/21-0050-14		KE5000003987	26-Oct-15	19-Apr-21	530	121.00	FIXED	14.0000				94.7367	

Turnover in Bonds	
Today	Previous
1,872,619,373	4,069,879,962

Total Deals	
Today	Previous
67	115

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.

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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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