nairobi securities exchange

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

November 15, 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 15, 2019
TWO YEAR BONDS													
FXD 1/2019/2Yr		KE5000009323	28-Jan-19	25-Jan-21	437	23,774.63	Fixed	10.7010				101.0283	
FIVE YEAR BONDS													
FXD 1/2015/ 5Yr	(Re-opened)	KE5000002542	29-Jun-15	22-Jun-20	220	30,956.05	Fixed	13.1930				102.0755	
FXD 2/2015/ 5Yr		KE5000003094	30-Nov-15	23-Nov-20	374	30,673.85	Fixed	13.9200				105.8605	
FXD 1/2016/ 5Yr		KE5000004548	25-Apr-16	19-Apr-21	521	19,544.20	Fixed	14.3340				106.4648	
FXD 2/2016/ 5Yr		KE5000005107	25-Jul-16	19-Jul-21	612	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	1,011	12,112.20	Fixed	12.4650				107.6538	
FXD 2/2017/ 5Yr		KE5000007764	23-Oct-17	17-Oct-22	1,067	13,504.64	Fixed	12.5170				106.2719	
FXD 1/2018/ 5Yr		KE5000008218	26-Mar-18	20-Mar-23	1,221	30,795.55	Fixed	12.2990				106.9611	
FXD 1/2019/ 5Yr		KE5000009547	25-Feb-19	19-Feb-24	1,557	20,593.62	Fixed	11.3040				105.1270	
FXD 2/2019/ 5Yr		KE6000001096	13-May-19	6-May-24	1,634	39,210.15	Fixed	10.8720				101.8845	
TEN YEAR BONDS													
FXD 1/2010/10Yr	(Re-opened)	KE4000003329	26-Apr-10	13-Apr-20	150	19,394.15	Fixed	8.7900				99.5118	
FXD 2/2010/10Yr	(Re-opened)	KE1000001998	1-Nov-10	19-Oct-20	339	18,849.90	Fixed	9.3070				99.5712	
FXD 1/2012/10Yr	(Re-opened)	KE2000002358	25-Jun-12	13-Jun-22	941	35,273.70	Fixed	12.7050				105.3868	
FXD 1/2013/10Yr	(Re-opened)	KE2000006037	1-Jul-13	19-Jun-23	1,312	39,248.20	Fixed	12.3710				109.6705	
FXD 1/2014/10Yr	(Re-opened)	KE3000008890	25-May-15	15-Jan-24	1,522	35,852.15	Fixed	12.1800	10.5500	109.2439	105.3624	104.9373	400,000,000
FXD 1/2016/10Yr		KE5000006329	29-Aug-16	17-Aug-26	2,467	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	3,195	40,606.85	Fixed	12.6860				106.1643	
FXD 2/2018/10Yr		KE5000009216	17-Dec-18	4-Dec-28	3,307	26,158.96	Fixed	12.5020				105.7345	
FXD 1/2019/10Yr		KE5000009653	25-Feb-19	12-Feb-29	3,377	32,808.00	Fixed	12.4380				104.6734	
FXD 2/2019/10Yr		KE5000009877	15-Apr-19	2-Apr-29	3,426	51,326.72	Fixed	12.3000				105.0925	
FXD 3/2019/10Yr		KE5000004876	19-Aug-19	6-Aug-29	3,552	45,014.80	Fixed	11.5170				97.3624	
FIFTEEN YEAR BONDS													
FXD1/2007/15Yr		KE1000001345	26-Mar-07	7-Mar-22	843	3,654.60	Fixed	14.5000				102.3850	
FXD2/2007/15Yr		KE1000001352	25-Jun-07	6-Jun-22	934	33,646.84	Fixed	13.5000				109.7235	
FXD3/2007/15Yr	(Re-opened)	KE1000001360	26-Nov-07	7-Nov-22	1,088	32,958.10	Fixed	12.5000				106.3388	
FXD1/2008/15Yr		KE1000001428	31-Mar-08	13-Mar-23	1,214	33,963.50	Fixed	12.5000				107.1822	
FXD1/2009/15Yr		KE4000003436	26-Oct-09	7-Oct-24	1,788	9,420.45	Fixed	12.5000				108.8200	
FXD1/2010/15Yr		KE4000003550	29-Mar-10	10-Mar-25	1,942	22,336.25	Fixed	10.2500				98.3678	
FXD2/2010/15Yr	(Re-opened)	KE2000001558	29-Apr-11	8-Dec-25	2,215	13,013.10	Fixed	9.0000				92.4912	
FXD1/2012/15Yr		KE4000003675	24-Sep-12	6-Sep-27	2,852	48,304.95	Fixed	11.0000				99.1689	
FXD1/2013/15Yr	(Re-opened)	KE4000003790	25-Feb-13	7-Feb-28	3,006	42,138.45	Fixed	11.2500				100.2495	
FXD2/2013/15Yr		KE4000003808	29-Apr-13	10-Apr-28	3,069	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				102.1930	
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	5,071	7,864.060	Fixed	12.7500				104.2480	
FXD1/2019/15Yr		KE5000009430	28-Jan-19	9-Jan-34	5,169	14,719.750	Fixed	12.8570				103.6530	
FXD2/2019/15Yr		KE6000001104	13-May-19	24-Apr-34	5,274	19,316.16	Fixed	12.7340				100.0592	
FXD3/2019/15Yr		KE6000001328	29-Jul-19	10-Jul-34	5,351	50,578.30	Fixed	12.3400				100.2232	
TWENTY YEAR BOND													
FXD1/2008/20Yr	(Re-opened)	KE1000001493	30-Jun-08	5-Jun-28	3,125	38,145.10	Fixed	13.7500				113.2817	
FXD1/2011/20Yr	(Re-opened)	KE2000002176	30-May-11	5-May-31	4,189	9,365.80	Fixed	10.0000				87.8769	
FXD1/2012/20Yr	(Re-opened)	KE4000003949	26-Nov-12	1-Nov-32	4,735	44,581.65	Fixed	12.0000				98.3876	
FXD1/2016/20Yr		KE5000006543	26-Sep-16	1-Sep-36	6,135	12,761.20	Fixed	14.0000				109.6946	
FXD1/2018/20Yr		KE5000008525	26-Mar-18	1-Mar-38	6,681	23,063.85	Fixed	13.2000				103.4856	
FXD2/2018/20Yr		KE5000008655	30-Jul-18	5-Jul-38	6,807	15,820.75	Fixed	13.2000				106.3216	
FXD1/2019/20Yr		KE5000009984	15-Apr-19	21-Mar-39	7,066	23,694.73	Fixed	12.8730	12.7596	101.9113	100.7796	100.4910	300,000,000
TWENTY FIVE YEAR BOND													
FXD1/2010/25Yr	(Re-opened)	KE4000003089	28-Jun-10	28-May-35	5,673	20,192.50	Fixed	11.2500				91.2611	
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	8,592	5,171.81	Fixed	13.4000				103.2196	
THIRTY YEAR BOND													
SDB 1/2011/30Yr	(Re-opened)	KE2000002135	28-Feb-11	21-Jan-41	7,738	28,144.70	Fixed	12.0000				94.1774	
INFRASTRUCTURE BONDS													
IFB 1/2009/12Yr		KE4000003196	23-Feb-09	8-Feb-21	451	7,868.37	Fixed	12.5000				104.1666	
IFB 2/2009/12Yr		KE4000003204	7-Dec-09	22-Nov-21	738	10,111.05	Fixed	12.0000				101.5126	
IFB 1/2011/12Yr		KE2000002242	3-Oct-11	18-Sep-23	1,403	10,283.10	Fixed	12.0000	9.6000	109.3011	107.5538	106.5703	100,000,000
IFB 1/2013/12Yr		KE3000008130	30-Sep-13	15-Sep-25	2,131	27,925.35	Fixed	11.0000				104.2501	
IFB 1/2014/12Yr		KE4000001109	27-Oct-14	12-Oct-26	2,523	35,480.90	Fixed	11.0000				103.9984	
IFB 1/2015/9Yr		KE5000004100	14-Dec-15	2-Dec-24	1,844	25,119.55	Fixed	11.0000				101.4092	
IFB 1/2015/12Yr		KE4000001653	30-Mar-15	15-Mar-27	2,677	51,192.20	Fixed	11.0000	10.7500	102.2933	100.6917	102.1937	700,000,000
IFB 1/2016/9Yr		KE5000004654	23-May-16	12-May-25	2,005	36,303.20	Fixed	12.5000				113.3405	
IFB 1/2016/15Yr		KE5000006659	24-Oct-16	6-Oct-31	4,343	40,029.65	Fixed	12.0000				106.2523	
IFB 1/2017/12Yr		KE5000006980	27-Feb-17	12-Feb-29	3,377	14,330.40	Fixed	12.5000				111.6234	
IFB 1/2017/7Yr		KE5000007988	27-Nov-17	18-Nov-24	1,830	41,462.40	Fixed	12.5000				107.9283	
IFB 1/2018/15Yr		KE5000008093	29-Jan-18	10-Jan-33	4,805	41,250.34	Fixed	12.5000	11.7055	107.2684	103.5253	105.7531	172,000,000
IFB 1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	6,919	40,393.25	Fixed	11.8500				99.3334	
IFB 1/2018/25Yr		KE5000009760	23-Mar-19	22-Feb-44	8,865	16,303.06	Fixed	12.2000				101.9389	
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,806	68,466.67	Fixed	11.7500	11.8500	99.9091	99.3281	99.6565	100,000,000
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,806	68,466.67	Fixed	11.7500	11.8750	99.7458	99.1648	99.6565	100,000,000
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,806	68,466.67	Fixed	11.7500	11.8000	100.2368	99.6558	99.6565	200,000,000
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,806	68,466.67	Fixed	11.7500	11.9200	99.4530	98.8720	99.6565	100,000,000
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,806	68,466.67	Fixed	11.7500	11.8250	100.0727	99.4917	99.6565	200,000,000
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,806	68,466.67	Fixed	11.7500	11.7000	100.8973	100.3163	99.6565	500,000,000
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,806	68,466.67	Fixed	11.7500	11.9000	99.5830	99.0020	99.6565	110,000,000
MAB1/2017/3		KE5000006756	11-Apr-17	8-Apr-20	145	150.00	Fixed	10.0000	10.0000	101.0400	100.0000	100.0000	27,500
MAB2/2017/3		KE5000007210	11-Sep-17	7-Sep-20	297	444.00	Fixed	10.0000	10.0000	101.8100	100.0000	100.0000	592,150
BONDS SELL/BUY BACK TRANSACTIONS													
IFB 1/2017/7Yr		KE5000007988	27-Nov-17	18-Nov-24	1,830	41,462.40	Fixed	12.5000	10.4850	112.3158	106.4092	107.9283	145,850,000
IFB 1/2017/7Yr		KE5000007988	27-Nov-17	18-Nov-24	1,830	41,462.40	Fixed	12.5000	10.7250	111.4900	105.5834	107.9283	100,000,000
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES.50 MILLION													
FXD1/2013/15Yr	(Re-opened)	KE4000003790	25-Feb-13	7-Feb-28	3,006	42,138.45	Fixed	11.2500	11.4500	101.6304	98.9106	100.2495	10,000,000
FXD 1/2019/2Yr		KE5000009323	28-Jan-19	25-Jan-21	437	23,774.63	Fixed	10.7010	9.2000	104.8455	101.6411	101.0283	17,150,000
FXD2/2013/15Yr	(Re-opened)	KE4000003808	29-Apr-13	10-Apr-28	3,069	24,001.225	Fixed	12.0000	12.3250	99.1281	98.3039	104.0374	500,000
FXD 3/2019/10Yr		KE5000004876	19-Aug-19	6-Aug-29	3,552	45,014.80	Fixed	11.5170	12.1800	99.0156	96.2313	97.3624	3,000,000
IFB 1/2009/12Yr		KE4000003196	23-Feb-09	8-Feb-21	451	7,868.37	Fixed	12.5000	9.5733	106.5705	103.3081	104.1666	68,400
IFB 1/2011/12Yr		KE2000002242	3-Oct-11	18-Sep-23	1,403	10,283.10	Fixed	12.0000	10.0923	107.6862	105.9389	106.5703	250,000
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,806	68,466.67	Fixed	11.7500	11.8548	99.8775	99.2965	99.6565	1,200,000
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,806	68,466.67	Fixed	11.7500	11.3116	103.5266	102.9456	99.6565	3,300,000
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,806	68,466.67	Fixed	11.7500	11.2600	103.8837	103.3027	99.6565	39,300,000
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,806	68,466.67	Fixed	11.7500	11.4800	102.3739	101.7929	99.6565	1,000,000
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,806	68,466.67	Fixed	11.7500	11.6500	101.2300	100.6490	99.6565	3,000,000
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,806	68,466.67	Fixed	11.7500	11.5000	102.2383	101.6573	99.6565	900,000
CORPORATE BONDS													
CENTUM BOND SENIOR UNSECURED FIXED RATE AND EQUITY LINKED NOTES													
CTNB.BO.08.06.20/13.		KE5000002765	15-Jun-15	8-Jun-20	206	3,899.22	FIXED	13.0000	13.0000	105.8021	105.8021	99.9684	1,600,000
CTNB.BO.08.06.20/12.5		KE5000002872	15-Jun-15	8-Jun-20	206	2,100.77	FIXED	12.5000				100.0000	
CTNB.BO.08.06.20/12.5V		KE5000002989	15-Jun-15	8-Jun-20	206	2,100.77						8.5000	
STANBIC MULTICURRENCY MEDIUM TERM NOTE													
CFCB.BO.06/12/21.0042.12.95		KE4000002438	15-Dec-14	8-Dec-21	754	5,080.00	FIXED	12.9500				107.2325	
CBA FIXED MEDIUM TERM NOTE													
CBAB.BO.14/12/20-0041-12.75		KE4000003923	22-Dec-14	14-Dec-20	395	7,000.00	FIXED	12.7500				105.9373	
EABL FIXED MEDIUM TERM NOTE													
EABB.BO.19/03/18-0043-12.95		KE4000001547	23-Mar-15	19-Mar-20	125	5,000.00	FIXED	12.9500				99.9905	
EABN.BO.28/03/22-0052-14.17		KE5000007103	3-Apr-17	28-Mar-22	864	6,000.00	FIXED	14.1700	15.0702	100.0000	100.0000	106.9028	200,000
CHASE BANK FIXED MEDIUM S													
CHBD.BO.02/06/22-0044-13.5		KE5000002104	10-Jun-15	2-Jun-22	930	4,822.40	FIXED	13.2500				100.0000	
REAL PEOPLE MEDIUM TERM NOTE													
RPRD.BO.06/08/18-0046-13.65		KE5000002096	10-Aug-15	28-Feb-20	105	267.10	T.B (91) + 1.00%					90.0000	
RPRD.BO.05/08/20-0047-13.65		KE5000003102	10-Aug-15	3-Aug-20	262	1,036.00	T.B (91) + 1.00%					101.5187	
FAMILY BANK MEDIUM TERM NOTE													
FBKB.BO.19/04/21-0049-13.75		KE5000003763	26-Oct-15	19-Apr-21	521	1,297.10	FIXED	13.7500				100.0260	
FBKB.BO.19/04/21-0051-2.5		KE5000003870	26-Oct-15	19-Apr-21	521	600.70	T.B (182) + 2.50%					94.7367	
FBKB.BO.19/04/21-0050-14		KE5000003987	26-Oct-15	19-Apr-21	521	121.00	FIXED	14.0000				94.7367	

Turnover in Bonds.	
Today	Previous
3,309,938,096	2,818,581,643

Total Deals	
Today	Previous
67	92

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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