BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

October 17, 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 17, 2019
TWO YEAR BONDS													
FXD 1/2019/2Yr		KE5000009323	28-Jan-19	25-Jan-21	466	23,774.63	Fixed	10.7010	9.8000	103.3802	101.0283	101.1773	100,000,000
FIVE YEAR BONDS													
FXD 1/2015/ 5Yr	(Re-opened)	KE5000002542	29-Jun-15	22-Jun-20	249	30,956.05	Fixed	13.1930				103.6338	
FXD 2/2015/ 5Yr		KE5000003094	30-Nov-15	23-Nov-20	403	30,673.85	Fixed	13.9200				105.8605	
FXD 1/2016/ 5Yr		KE5000004548	25-Apr-16	19-Apr-21	550	19,544.20	Fixed	14.3340				106.4648	
FXD 2/2016/ 5Yr		KE5000005107	25-Jul-16	19-Jul-21	641	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				105.7813	
FXD 1/2017/ 5Yr		KE5000007434	28-Aug-17	22-Aug-22	1,040	12,112.20	Fixed	12.4650				107.6538	
FXD 2/2017/ 5Yr		KE5000007764	23-Oct-17	17-Oct-22	1,096	13,504.64	Fixed	12.5170				105.8100	
FXD 1/2018/ 5Yr		KE5000008218	26-Mar-18	20-Mar-23	1,250	30,795.55	Fixed	12.2990				106.9611	
FXD 1/2019/ 5Yr		KE5000009547	25-Feb-19	19-Feb-24	1,588	20,593.62	Fixed	11.3040				105.1270	
FXD 2/2019/ 5Yr		KE6000001096	13-May-19	6-May-24	1,663	39,210.15	Fixed	10.8720				103.7853	
TEN YEAR BONDS													
FXD 1/2010/10Yr	(Re-opened)	KE4000003329	26-Apr-10	13-Apr-20	179	19,394.15	Fixed	8.7900				99.5118	
FXD 2/2010/10Yr	(Re-opened)	KE1000001998	1-Nov-10	19-Oct-20	368	18,849.90	Fixed	9.3070				99.5712	
FXD 1/2012/10Yr	(Re-opened)	KE2000002358	25-Jun-12	13-Jun-22	970	35,273.70	Fixed	12.7050				105.3868	
FXD 1/2013/10Yr	(Re-opened)	KE2000006037	1-Jul-13	19-Jun-23	1,341	39,248.20	Fixed	12.3710				109.6705	
FXD 1/2014/10Yr	(Re-opened)	KE3000008890	25-May-15	15-Jan-24	1,551	35,852.15	Fixed	12.1800				109.4960	
FXD 1/2016/10Yr		KE5000006329	29-Aug-16	17-Aug-26	2,496	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	3,224	40,606.85	Fixed	12.6860				106.1843	
FXD 2/2018/10Yr		KE5000009216	17-Dec-18	4-Dec-28	3,336	26,158.96	Fixed	12.5020				105.7345	
FXD 1/2019/10Yr		KE5000009653	25-Feb-19	12-Feb-29	3,408	32,808.00	Fixed	12.4380	11.6000	106.4503	104.6734	104.6758	200,000,000
FXD 2/2019/10Yr		KE5000009877	15-Apr-19	2-Apr-29	3,455	51,326.72	Fixed	12.3000				103.3830	
FXD 3/2019/10Yr		KE5000004876	19-Aug-19	6-Aug-29	3,581	45,014.80	Fixed	11.5170	11.5500	101.6404	99.7736	99.4853	100,000,000
FXD 3/2019/10Yr		KE5000004876	19-Aug-19	6-Aug-29	3,581	45,014.80	Fixed	11.5170	11.5000	101.9302	100.0634	99.4853	300,000,000
FIFTEEN YEAR BONDS													
FXD1/2007/15Yr		KE1000001345	26-Mar-07	7-Mar-22	872	3,654.60	Fixed	14.5000				102.3850	
FXD2/2007/15Yr		KE1000001352	25-Jun-07	6-Jun-22	963	33,646.84	Fixed	13.5000				109.7235	
FXD3/2007/15Yr	(Re-opened)	KE1000001360	26-Nov-07	7-Nov-22	1,117	32,958.10	Fixed	12.5000				107.1242	
FXD1/2008/15Yr		KE1000001428	31-Mar-08	13-Mar-23	1,243	33,963.50	Fixed	12.5000				107.1822	
FXD1/2009/15Yr		KE4000003436	26-Oct-09	7-Oct-24	1,817	9,420.45	Fixed	12.5000				108.8200	
FXD1/2010/15Yr		KE4000003550	29-Mar-10	10-Mar-25	1,971	22,336.25	Fixed	10.2500				100.6073	
FXD2/2010/15Yr	(Re-opened)	KE2000001558	25-Apr-11	8-Dec-25	2,244	13,513.10	Fixed	9.0000				92.4912	
FXD1/2012/15Yr		KE4000003675	24-Sep-12	6-Sep-27	2,881	48,304.95	Fixed	11.0000	11.2000	99.8838	98.9470	99.1790	200,000,000
FXD1/2013/15Yr	(Re-opened)	KE4000003790	25-Feb-13	7-Feb-28	3,035	42,138.45	Fixed	11.2500				100.2495	
FXD2/2013/15Yr		KE4000003808	29-Apr-13	10-Apr-28	3,098	24,001.225	Fixed	12.0000				104.0374	
FXD1/2018/15Yr		KE5000008432	28-May-18	9-May-33	5,277	30,991.470	Fixed	12.6500				100.6032	
FXD2/2018/15Yr		KE5000008879	22-Oct-18	3-Oct-33	5,100	7,864.060	Fixed	12.7500				104.2480	
FXD1/2019/15Yr		KE5000009430	28-Jan-19	9-Jan-34	5,198	14,719.750	Fixed	12.8570				102.9488	
FXD2/2019/15Yr		KE6000001104	13-May-19	24-Apr-34	5,303	19,316.16	Fixed	12.7340	12.5250	106.8537	101.3613	100.8603	100,000,000
FXD3/2019/15Yr		KE6000001328	29-Jul-19	10-Jul-34	5,380	50,578.30	Fixed	12.3400				102.2885	
TWENTY YEAR BOND													
FXD1/2008/20Yr	(Re-opened)	KE1000001493	30-Jun-08	5-Jun-28	3,154	38,145.10	Fixed	13.7500				113.2817	
FXD1/2011/20Yr	(Re-opened)	KE2000002176	30-May-11	5-May-31	4,218	9,365.80	Fixed	10.0000				87.8769	
FXD1/2012/20Yr	(Re-opened)	KE4000003949	26-Nov-12	1-Nov-32	4,764	44,581.65	Fixed	12.0000				99.5961	
FXD1/2016/20Yr		KE5000006543	26-Sep-16	1-Sep-36	6,164	12,761.20	Fixed	14.0000				109.6946	
FXD1/2018/20Yr		KE5000008325	26-Mar-18	1-Mar-38	6,710	23,063.85	Fixed	13.2000				103.4856	
FXD2/2018/20Yr		KE5000008655	30-Jul-18	5-Jul-38	6,836	15,820.75	Fixed	13.2000				106.3216	
FXD1/2019/20Yr		KE5000009984	15-Apr-19	21-Mar-39	7,095	23,694.73	Fixed	12.8730				101.9645	
TWENTY FIVE YEAR BOND													
FXD1/2010/25Yr	(Re-opened)	KE4000003089	28-Jun-10	28-May-35	5,702	20,192.50	Fixed	11.2500				91.2611	
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	8,621	5,171.81	Fixed	13.4000				103.2196	
THIRTY YEAR BOND													
SDB 1/2011/30Yr	(Re-opened)	KE2000002135	28-Feb-11	21-Jan-41	7,767	28,144.70	Fixed	12.0000				94.1774	
INFRASTRUCTURE BONDS													
IFB 1/2008/12Yr		KE4000003196	23-Feb-09	8-Feb-21	480	7,868.37	Fixed	12.5000				104.1666	
IFB 2/2008/12Yr		KE4000003204	7-Dec-09	22-Nov-21	767	10,111.65	Fixed	12.0000				101.5126	
IFB 1/2011/12Yr		KE2000002242	3-Oct-11	18-Sep-23	1,432	10,283.10	Fixed	12.0000	10.4850	105.5571	104.7659	105.5087	143,850,000
IFB 1/2013/12Yr		KE3000008130	30-Sep-13	15-Sep-25	2,160	27,925.35	Fixed	11.0000				104.2501	
IFB 1/2014/12Yr		KE4000001109	27-Oct-14	12-Oct-26	2,552	35,480.90	Fixed	11.0000				103.9984	
IFB 1/2015/9Yr		KE5000004100	14-Dec-15	2-Dec-24	1,872	25,119.55	Fixed	11.0000				101.4092	
IFB 1/2015/12Yr		KE4000001653	30-Mar-15	15-Mar-27	2,708	51,192.20	Fixed	11.0000	10.2000	103.0916	102.3663	101.6468	300,000,000
IFB 1/2016/9Yr		KE5000004654	23-May-16	12-May-25	2,034	36,303.20	Fixed	12.5000				108.6460	
IFB 1/2018/15Yr		KE5000008659	24-Oct-18	8-Oct-33	4,372	40,029.85	Fixed	12.0000				106.2523	
IFB 1/2017/12Yr		KE5000006980	27-Feb-17	12-Feb-29	3,408	14,330.45	Fixed	12.5000				111.8234	
IFB 1/2017/7Yr		KE5000007388	27-Nov-17	18-Nov-24	1,859	41,462.40	Fixed	12.5000				106.4467	
IFB 1/2018/15Yr		KE5000008093	29-Jan-18	10-Jan-33	4,834	41,250.34	Fixed	12.5000				108.3856	
IFB 1/2018/20Yr		KE5000009109	19-Nov-18	28-Oct-38	6,948	40,393.25	Fixed	11.9500				104.8593	
IFB 1/2019/25Yr		KE5000009760	25-Mar-19	22-Feb-44	8,894	16,303.06	Fixed	12.2000				104.4940	
MAB1/2017/3		KE5000006766	11-Apr-17	8-Apr-20	174	150.00	Fixed	10.0000	10.0000		100.0000	100.0000	
MAB2/2017/3		KE5000007210	11-Sep-17	7-Sep-20	326	444.00	Fixed	10.0000	10.0000		100.0000	100.0000	
BONDS SELL/BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES.50 MILLION													
FXD 1/2013/10Yr	(Re-opened)	KE2000006037	1-Jul-13	19-Jun-23	1,341	39,248.20	Fixed	12.3710	9.3100	113.2406	109.3322	109.6705	500,000
FXD 1/2017/10Yr		KE5000007327	31-Jul-17	19-Jul-27	3,078	27,541.80	Fixed	12.9660	12.8000	103.6031	100.7334	109.3700	2,300,000
FXD 1/2019/10Yr		KE5000009653	25-Feb-19	12-Feb-29	3,408	32,808.00	Fixed	12.4380	11.2100	108.7491	106.9722	104.6758	5,000,000
FXD 1/2019/15Yr		KE5000009653	25-Feb-19	12-Feb-29	3,408	32,808.00	Fixed	12.4380	11.0000	110.0181	108.2392	104.6758	5,000,000
FXD 3/2019/10Yr		KE5000004876	19-Aug-19	6-Aug-29	3,581	45,014.80	Fixed	11.5170	11.0500	104.5922	102.7254	99.4853	13,600,000
FXD3/2007/15Yr	(Re-opened)	KE1000001360	26-Nov-07	7-Nov-22	1,117	32,958.10	Fixed	12.5000	9.0600	114.4145	109.0230	107.1242	700,000
FXD1/2008/15Yr		KE1000001428	31-Mar-08	13-Mar-23	1,243	33,963.50	Fixed	12.5000	11.2400	104.5339	103.4693	107.1822	3,000,000
FXD1/2012/15Yr		KE4000003675	24-Sep-12	6-Sep-27	2,881	48,304.95	Fixed	11.0000	10.4400	103.8841	102.9473	99.1790	8,100,000
FXD1/2013/15Yr	(Re-opened)	KE4000003790	25-Feb-13	7-Feb-28	3,035	42,138.45	Fixed	11.2500	10.6800	104.8871	103.0636	100.2495	2,000,000
IFB 1/2015/12Yr		KE4000001653	30-Mar-15	15-Mar-27	2,708	51,192.20	Fixed	11.0000	9.0500	106.6816	105.9563	101.6466	500,000
IFB 1/2019/25Yr		KE5000009760	25-Mar-19	22-Feb-44	8,894	16,303.06	Fixed	12.2000	12.2300	100.5674	99.7630	104.4940	1,000,000
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	235	3,899.22	FIXED	13.0000				99.9684	
CTNB.BD.08.06.20/12.5		KE5000002872	15-Jun-15	8-Jun-20	235	2,100.77	FIXED	12.5000				100.0000	
CTNB.BD.08.06.20/12.5V		KE5000002989	15-Jun-15	8-Jun-20	235	2,100.77						8.5000	
CONSOLIDATED BANK OF KENYA LTD MEDIUM TERM NOTE PROGRAMME													
CON.BD.FXD(SIN)/2012/7Yr		KE2000002382	30-Jul-12	22-Oct-19	5	1,480.60	FIXED	13.2500				100.0024	
CON.BD.FXD(SBN)/2012/7Yr		KE2000002390	30-Jul-12	22-Oct-19	5	196.50	FIXED	13.6000				99.9451	
CON.BD.FR(SIN)/2012/7Yr		KE4000004038	30-Jul-12	22-Oct-19	5	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	14	3,125.00	FIXED	12.5000				97.2695	
STANBIC MULTICURRENCY MEDIUM TERM NOTE					-								
CFCB.BD.06/12/21-0042-12.95		KE4000002438	15-Dec-14	8-Dec-21	783	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	424	7,000.00	FIXED	12.7500				101.9099	
EABL FIXED MEDIUM TERM NOTE					-								
EABB.BD.18/03/18-0043-12.95		KE4000001547	23-Mar-15	19-Mar-20	154	5,000.00	FIXED	12.9500				99.9905	
EABB.BD.28/03/22-0052-14.17		KE5000007103	3-Apr-17	28-Mar-22	893	6,000.00	FIXED	14.1700				106.9028	
CHASE BANK FIXED MEDIUM S					-								
CHBD.BD.02/06/22-0044-13.5		KE5000002104	10-Jun-15	2-Jun-22	959	4,822.40	FIXED	13.2500				100.0000	
REAL PEOPLE MEDIUM TERM NOTE					-								
RPBD.BD.06/08/18-0046-13.65		KE5000002996	10-Aug-15	28-Feb-20	134	267.10	T.B (91) + 1.00%					90.0000	
RPBD.BD.03/08/20-0047-13.65		KE5000003102	10-Aug-15	3-Aug-20	297	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	550	1,297.10	FIXED	13.7500				103.6889	
FBKB.BD.19/04/21-0051-2.5		KE5000003870	26-Oct-15	19-Apr-21	550	600.70	T.B (182) + 2.50%					94.7367	
FBKB.BD.19/04/21-0050-14		KE5000003987	26-Oct-15	19-Apr-21	550	121.00	FIXED	14.0000				94.7367	

Turnover in Bonds	
Today	Previous
1,485,550,000	2,108,856,699

Total Deals	
Today	Previous
25	50

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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