BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

September 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													September 9, 2019
TWO YEAR BONDS													
FXD 1/2017/2Yr		KE5000007657	25-Sep-17	23-Sep-19	14	20,489.95	Fixed	11.6190				101.4786	
FXD 1/2019/2Yr		KE5000009323	28-Jan-19	25-Jan-21	504	23,774.63	Fixed	10.7010				101.9045	
FIVE YEAR BONDS													
FXD 1/2015/ 5Yr	(Re-opened)	KE5000002542	29-Jun-15	22-Jun-20	287	30,956.05	Fixed	13.1930				103.6338	
FXD 2/2015/ 5Yr		KE5000003094	30-Nov-15	23-Nov-20	441	30,673.85	Fixed	13.9200				105.8605	
FXD 1/2016/ 5Yr		KE5000004548	25-Apr-16	19-Apr-21	588	19,544.20	Fixed	14.3340				107.1136	
FXD 2/2016/ 5Yr		KE5000005107	25-Jul-16	19-Jul-21	679	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				105.7205	
FXD 1/2017/ 5Yr		KE5000007434	28-Aug-17	22-Aug-22	1,078	12,112.20	Fixed	12.4650				107.6538	
FXD 2/2017/ 5Yr		KE5000007764	23-Oct-17	17-Oct-22	1,134	13,504.64	Fixed	12.5170				103.9554	
FXD 1/2018/ 5Yr		KE5000008218	20-Mar-18	20-Mar-23	1,288	30,795.55	Fixed	12.2990				106.9611	
FXD 1/2019/ 5Yr		KE5000009547	25-Feb-19	19-Feb-24	1,624	20,593.62	Fixed	11.3040				103.8263	
FXD 2/2019/ 5Yr		KE6000001096	13-May-19	6-May-24	1,701	39,210.15	Fixed	10.8720				103.7853	
TEN YEAR BONDS													
FXD 1/2010/10Yr	(Re-opened)	KE4000003329	26-Apr-10	13-Apr-20	217	19,394.15	Fixed	8.7900				99.5118	
FXD 2/2010/10Yr	(Re-opened)	KE1000001998	1-Nov-10	19-Oct-20	406	18,849.90	Fixed	9.3070				99.8815	
FXD 1/2012/10Yr	(Re-opened)	KE2000002358	25-Jun-12	13-Jun-22	1,008	35,273.70	Fixed	12.7050				105.3868	
FXD 1/2013/10Yr	(Re-opened)	KE2000006037	1-Jul-13	19-Jun-23	1,379	39,248.20	Fixed	12.3710				109.6705	
FXD 1/2014/10Yr	(Re-opened)	KE3000008890	25-May-15	15-Jan-24	1,589	35,852.15	Fixed	12.1800				109.4960	
FXD 1/2016/10Yr		KE5000006329	29-Aug-16	17-Aug-26	2,534	18,306.45	Fixed	15.0390				121.7787	
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	3,262	40,606.85	Fixed	12.6860				107.3344	
FXD 2/2018/10Yr		KE5000009216	17-Dec-18	4-Dec-28	3,374	26,158.96	Fixed	12.5020				102.2166	
FXD 1/2019/10Yr		KE5000009653	25-Feb-19	12-Feb-29	3,444	32,808.00	Fixed	12.4380				105.6385	
FXD 2/2019/10Yr		KE5000009877	15-Apr-19	2-Apr-29	3,493	51,328.72	Fixed	12.3000	11.4580	109.8139	104.8466	105.4581	103,500,000
FXD 3/2019/10Yr		KE5000004876	19-Aug-19	6-Aug-29	3,619	45,014.80	Fixed	11.5170				100.0903	
FIFTEEN YEAR BONDS													
FXD1/2007/15Yr		KE1000001345	26-Mar-07	7-Mar-22	910	3,654.60	Fixed	14.5000				102.3850	
FXD2/2007/15Yr		KE1000001352	25-Jun-07	6-Jun-22	1,001	33,646.84	Fixed	13.5000				109.7235	
FXD3/2007/15Yr	(Re-opened)	KE1000001360	26-Nov-07	7-Nov-22	1,155	32,958.10	Fixed	12.5000				106.3407	
FXD1/2008/15Yr		KE1000001428	31-Mar-08	13-Mar-23	1,281	33,963.50	Fixed	12.5000				108.1105	
FXD1/2009/15Yr		KE4000003436	26-Oct-09	7-Oct-24	1,855	9,420.45	Fixed	12.5000				109.5815	
FXD1/2010/15Yr		KE4000003550	29-Mar-10	10-Mar-25	2,009	22,336.25	Fixed	10.2500				100.6073	
FXD2/2010/15Yr	(Re-opened)	KE2000001558	25-Apr-11	8-Dec-25	2,282	13,513.10	Fixed	9.0000				92.4912	
FXD1/2012/15Yr		KE4000003675	24-Sep-12	6-Sep-27	2,919	48,304.95	Fixed	11.0000	11.1500	104.5012	99.2127	99.7306	200,000,000
FXD1/2013/15Yr	(Re-opened)	KE4000003790	25-Feb-13	7-Feb-28	3,073	42,138.45	Fixed	11.2500				100.2495	
FXD2/2013/15Yr		KE4000003808	29-Apr-13	10-Apr-28	3,136	24,001.225	Fixed	12.0000	11.2500	108.6563	104.0409	104.4902	450,000,000
FXD1/2018/15Yr		KE5000008432	28-May-18	9-May-33	5,277	30,591.470	Fixed	12.6500				104.2768	
FXD2/2018/15Yr		KE5000008879	22-Oct-18	3-Oct-33	5,138	7,854.060	Fixed	12.7500				104.2480	
FXD1/2019/15Yr		KE5000009430	28-Jan-19	9-Jan-34	5,236	14,719.750	Fixed	12.8570				105.0732	
FXD2/2019/15Yr		KE6000001104	13-May-19	24-Apr-34	5,341	19,316.16	Fixed	12.7340	12.3654	106.5880	102.4250	102.8726	420,000,000
FXD3/2019/15Yr		KE6000001328	29-Jul-19	10-Jul-34	5,418	50,578.30	Fixed	12.3400				102.2709	
TWENTY YEAR BOND													
FXD1/2008/20Yr	(Re-opened)	KE1000001493	30-Jun-08	5-Jun-28	3,192	38,145.10	Fixed	13.7500				113.6756	
FXD1/2011/20Yr	(Re-opened)	KE2000002176	30-May-11	5-May-31	4,256	9,365.80	Fixed	10.0000				80.1204	
FXD1/2012/20Yr	(Re-opened)	KE4000003949	26-Nov-12	1-Nov-32	4,802	44,581.65	Fixed	12.0000				99.5961	
FXD1/2016/20Yr		KE5000006543	26-Sep-16	1-Sep-36	6,202	12,761.20	Fixed	14.0000				112.7816	
FXD1/2018/20Yr		KE5000008325	26-Mar-18	1-Mar-38	6,748	23,063.95	Fixed	13.2000				106.2569	
FXD2/2018/20Yr		KE5000008655	30-Jul-18	5-Jul-38	6,874	15,820.75	Fixed	13.2000				106.3216	
FXD1/2019/20Yr		KE5000009984	15-Apr-19	21-Mar-39	7,133	23,694.73	Fixed	12.8730				101.0995	
TWENTY FIVE YEAR BOND													
FXD1/2010/25Yr	(Re-opened)	KE4000003089	28-Jun-10	28-May-35	5,740	20,192.50	Fixed	11.2500				91.2611	
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	8,659	5,171.81	Fixed	13.4000				103.2196	
THIRTY YEAR BOND													
5DB 1/2011/30Yr	(Re-opened)	KE2000002135	28-Feb-11	21-Jan-41	7,805	28,144.70	Fixed	12.0000				94.1774	
INFRASTRUCTURE BONDS													
IFB 1/2009/12Yr		KE4000003196	23-Feb-09	8-Feb-21	518	7,868.37	Fixed	12.5000				104.1666	
IFB 2/2008/12Yr		KE4000003204	7-Dec-09	22-Nov-21	805	10,111.05	Fixed	12.0000				101.5126	
IFB 1/2011/12Yr		KE2000002242	3-Oct-11	18-Sep-23	1,470	24,682.20	Fixed	12.0000				103.3091	
IFB 1/2013/12Yr		KE3000008130	30-Sep-13	15-Sep-25	2,198	27,925.35	Fixed	11.0000				104.1277	
IFB 1/2014/12Yr		KE4000001653	30-Mar-15	15-Mar-27	2,744	51,192.20	Fixed	11.0000				103.9984	
IFB 1/2015/9Yr		KE5000004100	14-Dec-15	2-Dec-24	1,911	25,119.55	Fixed	11.0000				104.0871	
IFB 1/2015/12Yr		KE4000001653	30-Mar-15	15-Mar-27	2,744	25,695.35	Fixed	11.0000				103.3721	
IFB 1/2016/9Yr		KE5000004654	23-May-16	12-May-25	2,072	36,303.20	Fixed	12.5000				109.8583	
IFB 1/2016/15Yr		KE5000006659	24-Oct-16	5-Oct-31	4,410	40,029.65	Fixed	12.0000				106.0299	
IFB 1/2017/12Yr		KE5000006980	27-Feb-17	12-Feb-29	3,444	14,330.40	Fixed	12.5000				111.6234	
IFB 1/2017/7Yr		KE5000007988	27-Nov-17	18-Nov-24	1,897	41,462.40	Fixed	12.5000				109.9786	
IFB 1/2018/15Yr		KE5000008093	29-Jan-18	10-Jan-33	4,872	41,250.34	Fixed	12.5000				109.6213	
IFB 1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	6,986	40,393.25	Fixed	11.9500	11.2000	108.5419	104.8650	105.5483	100,000,000
IFB 1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	6,986	40,393.25	Fixed	11.9500	11.2500	108.2034	104.5265	105.5483	200,000,000
IFB 1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	6,986	40,393.25	Fixed	11.9500	10.6000	112.7384	109.0615	105.5483	300,000,000
IFB 1/2019/25Yr		KE5000009760	25-Mar-19	22-Feb-44	8,932	16,303.06	Fixed	12.2000				104.6885	
MAB1/2017/3		KE5000006766	11-Apr-17	8-Apr-20	212	150.00	Fixed	10.0000	10.0000	104.2000	100.0000	100.0000	6,958
MAB2/2017/3		KE5000007210	11-Sep-17	7-Sep-20	364	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 1/2010/10Yr	(Re-opened)	KE4000003329	26-Apr-10	13-Apr-20	217	19,394.15	Fixed	8.7900	6.9950	104.5686	101.0188	99.5118	5,000,000
FXD 1/2019/2Yr		KE5000009323	28-Jan-19	25-Jan-21	504	23,774.63	Fixed	10.7010	8.5000	104.0340	102.7993	101.9045	10,000,000
FXD 2/2018/10Yr		KE5000009216	17-Dec-18	4-Dec-28	3,374	26,158.96	Fixed	12.5020	11.4030	109.0320	106.1469	102.2166	3,000,000
FXD 3/2019/10Yr		KE5000004876	19-Aug-19	6-Aug-29	3,619	45,014.80	Fixed	11.5170	10.8100	104.8931	104.2287	100.0903	8,100,000
IFB 1/2015/9Yr		KE5000004100	14-Dec-15	2-Dec-24	1,911	25,119.55	Fixed	11.0000	8.4200	109.6642	106.9142	104.0871	3,000,000
IFB 1/2016/9Yr		KE5000004654	23-May-16	12-May-25	2,072	36,303.20	Fixed	12.5000	8.7000	116.9779	113.1317	109.8583	10,000,000
IFB 1/2018/15Yr		KE5000008093	29-Jan-18	10-Jan-33	4,872	41,250.34	Fixed	12.5000	10.9000	111.5528	110.1105	109.6213	32,100,000
IFB 1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	6,986	40,393.25	Fixed	11.9500	11.7654	104.8100	101.1331	105.5483	1,000,000
IFB 1/2019/25Yr		KE5000009760	25-Mar-19	22-Feb-44	8,932	16,303.06	Fixed	12.2000	11.4010	111.6972	106.0664	104.6885	2,000,000
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	273	3,899.22	FIXED	13.0000				99.9684	
CTNB.BD.08.06.20/12.5		KE5000002872	15-Jun-15	8-Jun-20	273	2,100.77	FIXED	12.5000				100.0000	
CTNB.BD.08.06.20/12.5V		KE5000002989	15-Jun-15	8-Jun-20	273	2,100.77						8.5000	
CONSOLIDATED BANK OF KENYA LTD MEDIUM TERM NOTE PROGRAMME													
CON.BD.FXD(SN)/2012/7Yr		KE2000002382	30-Jul-12	22-Oct-19	43	1,480.60	FIXED	13.2500				100.0024	
CON.BD.FXD(SBN)/2012/7Yr		KE2000002390	30-Jul-12	22-Oct-19	43	196.50	FIXED	13.6000				99.9451	
CON.BD.FR(SN)/2012/7Yr		KE4000004038	30-Jul-12	22-Oct-19	43	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	52	3,125.00	FIXED	12.5000				97.2695	
HOUSING FINANCE MEDIUM TERM NOTE													
FXD (HFCK) 02/2012/7Yrs 2nd Tranche		KE4000003394	22-Oct-12	14-Oct-19	35	2,969.10	FIXED	13.0000				100.6509	
NIC MEDIUM TERM NOTE						-							
NIC.BD.09/09/18-0039-12.5		KE3000009898	8-Sep-14	9-Sep-19	0	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	23	5,000.00	FIXED	13.0000				99.9934	
STANBIC MULTICURRENCY MEDIUM TERM NOTE						-							
CFCB.BD.08/12/21-0042-12.95		KE4000002438	15-Dec-14	8-Dec-21	821	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	462	7,000.00	FIXED	12.7500				100.2808	
EABL FIXED MEDIUM TERM NOTE						-							
EABB.BD.19/03/18-0043-12.85		KE4000001547	23-Mar-15	19-Mar-20	192	5,000.00	FIXED	12.9500				100.0000	
EABB.BD.28/03/22-0052-14.17		KE5000007103	3-Apr-17	28-Mar-22	937	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	997	4,822.40	FIXED	13.2500				100.0000	
REAL PEOPLE MEDIUM TERM NOTE						-							
RPBD.BD.26/09/18-0046-13.65		KE5000002096	10-Aug-15	28-Feb-20	172	267.10	T.B (91) + 1.00%					90.0000	
RPBD.BD.03/08/20-0047-13.65		KE5000003102	10-Aug-15	3-Aug-20	329	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	588	1,297.10	FIXED	13.7500				103.6889	
FBKB.BD.19/04/21-0051-2.5		KE5000003870	26-Oct-15	19-Apr-21	588	600.70	T.B (182) + 2.50%					94.7367	
FBKB.BD.19/04/21-0050-14		KE5000003987	26-Oct-15	19-Apr-21	588	121.00	FIXED	14.0000				94.7367	

Turnover in Bonds	
Today	Previous
1,847,706,958	**2,419,629,212**

Total Deals	
Today	Previous
27	**73**

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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