nairobi securities exchange

# BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

September 20, 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 (ksh's) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| **GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS ABOVE KES.50 MILLION** | | | | | | | | | | | | | September 20, 2019 |
| **TWO YEAR BONDS** | | | | | | | | | | | | | |
| FXD 1/2017/2Yr | | KE5000007657 | 25-Sep-17 | 23-Sep-19 | 3 | 20,489.95 | Fixed | 11.6190 | | | | 101.4788 | |
| FXD 1/2019/2Yr | | KE5000009323 | 28-Jan-19 | 25-Jan-21 | 493 | 23,774.63 | Fixed | 10.7010 | | | | 101.9045 | |
| **FIVE YEAR BONDS** | | | | | | | | | | | | | |
| FXD 1/2015/ 5Yr | (Re-opened) | KE5000002542 | 29-Jun-15 | 22-Jun-20 | 276 | 30,956.05 | Fixed | 13.1930 | | | | 103.6338 | |
| FXD 2/2015/ 5Yr | | KE5000003094 | 30-Nov-15 | 23-Nov-20 | 430 | 30,673.85 | Fixed | 13.9200 | | | | 105.8605 | |
| FXD 1/2016/ 5Yr | | KE5000004548 | 25-Apr-16 | 19-Apr-21 | 577 | 19,544.20 | Fixed | 14.3340 | | | | 107.1136 | |
| FXD 2/2016/ 5Yr | | KE5000005107 | 25-Jul-16 | 19-Jul-21 | 668 | 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 | | | | 105.9182 | |
| FXD 1/2017/ 5Yr | | KE5000007434 | 28-Aug-17 | 22-Aug-22 | 1,067 | 12,112.20 | Fixed | 12.4650 | | | | 107.6538 | |
| FXD 2/2017/ 5Yr | | KE5000007764 | 23-Oct-17 | 17-Oct-22 | 1,123 | 13,504.64 | Fixed | 12.5170 | | | | 103.9554 | |
| FXD 1/2018/ 5Yr | | KE5000008218 | 20-Mar-18 | 20-Mar-23 | 1,277 | 30,795.55 | Fixed | 12.2990 | | | | 106.9611 | |
| FXD 1/2019/ 5Yr | | KE5000009547 | 25-Feb-19 | 19-Feb-24 | 1,613 | 20,593.62 | Fixed | 11.3040 | | | | 105.1270 | |
| FXD 2/2019/ 5Yr | | KE6000001096 | 13-May-19 | 6-May-24 | 1,690 | 39,210.15 | Fixed | 10.8720 | | | | 103.7853 | |
| **TEN YEAR BONDS** | | | | | | | | | | | | | |
| FXD 1/2010/10Yr | (Re-opened) | KE4000003329 | 26-Apr-10 | 13-Apr-20 | 206 | 19,394.15 | Fixed | 8.7900 | | | | 99.5118 | |
| FXD 2/2010/10Yr | (Re-opened) | KE1000001998 | 1-Nov-10 | 19-Oct-20 | 395 | 18,849.90 | Fixed | 9.3070 | | | | 99.6806 | |
| FXD 1/2012/10Yr | (Re-opened) | KE2000002358 | 25-Jun-12 | 13-Jun-22 | 997 | 35,273.70 | Fixed | 12.7050 | | | | 105.3868 | |
| FXD 1/2013/10Yr | (Re-opened) | KE2000008037 | 1-Jul-13 | 19-Jun-23 | 1,368 | 39,248.20 | Fixed | 12.3710 | | | | 109.6705 | |
| FXD 1/2014/10Yr | (Re-opened) | KE3000008890 | 25-May-15 | 15-Jan-24 | 1,578 | 35,852.15 | Fixed | 12.1800 | | | | 109.4960 | |
| FXD 1/2016/10Yr | | KE5000006329 | 29-Aug-16 | 17-Aug-26 | 2,523 | 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 | 3,251 | 40,606.85 | Fixed | 12.6860 | | | | 107.3344 | |
| FXD 2/2018/10Yr | | KE5000009216 | 17-Dec-18 | 4-Dec-28 | 3,363 | 26,158.96 | Fixed | 12.5020 | | | | 102.2166 | |
| FXD 1/2019/10Yr | | KE5000009653 | 25-Feb-19 | 12-Feb-29 | 3,433 | 32,808.00 | Fixed | 12.4380 | | | | 104.4025 | |
| FXD 2/2019/10Yr | | KE5000009877 | 15-Apr-19 | 2-Apr-29 | 3,482 | 51,326.72 | Fixed | 12.3000 | 11.6675 | 108.9077 | 103.5687 | 104.4026 | 150,000,000 |
| FXD 2/2019/10Yr | | KE5000009877 | 15-Apr-19 | 2-Apr-29 | 3,482 | 51,326.72 | Fixed | 12.3000 | 11.5057 | 109.8551 | 104.5181 | 104.4026 | 150,000,000 |
| FXD 3/2019/10Yr | | KE5000004876 | 19-Aug-19 | 6-Aug-29 | 3,608 | 45,014.80 | Fixed | 11.5170 | | | | 99.6100 | |
| **FIFTEEN YEAR BONDS** | | | | | | | | | | | | | |
| FXD1/2007/15Yr | | KE1000001345 | 26-Mar-07 | 7-Mar-22 | 899 | 3,654.60 | Fixed | 14.5000 | | | | 102.3850 | |
| FXD2/2007/15Yr | | KE1000001352 | 25-Jun-07 | 6-Jun-22 | 990 | 33,646.84 | Fixed | 13.5000 | | | | 109.7235 | |
| FXD3/2007/15Yr | (Re-opened) | KE1000001360 | 26-Nov-07 | 7-Nov-22 | 1,144 | 32,958.10 | Fixed | 12.5000 | 9.8000 | 111.5885 | 107.1242 | 107.1343 | 50,000,000 |
| FXD1/2008/15Yr | | KE1000001428 | 31-Mar-08 | 13-Mar-23 | 1,270 | 33,963.50 | Fixed | 12.5000 | | | | 108.1105 | |
| FXD1/2009/15Yr | | KE4000003436 | 26-Oct-09 | 7-Oct-24 | 1,844 | 9,420.45 | Fixed | 12.5000 | | | | 109.5815 | |
| FXD1/2010/15Yr | | KE4000003550 | 29-Mar-10 | 10-Mar-25 | 1,998 | 22,336.25 | Fixed | 12.2500 | | | | 100.6073 | |
| FXD2/2010/15Yr | (Re-opened) | KE2000001558 | 25-Apr-11 | 8-Dec-25 | 2,271 | 13,513.10 | Fixed | 9.0000 | | | | 92.4912 | |
| FXD1/2012/15Yr | | KE4000003675 | 24-Sep-12 | 6-Sep-27 | 2,908 | 48,304.95 | Fixed | 11.0000 | 11.1250 | 99.4672 | 99.3463 | 100.0000 | 100,000,000 |
| FXD1/2013/15Yr | (Re-opened) | KE4000003790 | 25-Feb-13 | 7-Feb-28 | 3,062 | 42,138.45 | Fixed | 11.2500 | | | | 100.2495 | |
| FXD2/2013/15Yr | | KE4000003808 | 29-Apr-13 | 10-Apr-28 | 3,125 | 24,001.225 | Fixed | 12.0000 | | | | 104.3200 | |
| FXD1/2018/15Yr | | KE5000008432 | 28-May-18 | 9-May-33 | 5,277 | 30,991.470 | Fixed | 12.6500 | | | | 104.2788 | |
| FXD2/2018/15Yr | | KE5000008679 | 22-Oct-18 | 3-Oct-33 | 5,127 | 7,854.000 | Fixed | 12.7500 | | | | 104.2480 | |
| FXD1/2019/15Yr | | KE5000009430 | 28-Jan-19 | 9-Jan-34 | 5,225 | 14,719.750 | Fixed | 12.8570 | | | | 105.0732 | |
| FXD2/2019/15Yr | | KE6000001104 | 13-May-19 | 24-Apr-34 | 5,330 | 19,316.16 | Fixed | 12.7340 | | | | 102.1906 | |
| FXD3/2019/15Yr | | KE6000001328 | 29-Jul-19 | 10-Jul-34 | 5,407 | 50,578.30 | Fixed | 12.3400 | 11.7300 | 106.0045 | 104.2077 | 104.2100 | 86,000,000 |
| **TWENTY YEAR BOND** | | | | | | | | | | | | | |
| FXD1/2008/20Yr | (Re-opened) | KE1000001493 | 30-Jun-08 | 5-Jun-28 | 3,181 | 38,145.10 | Fixed | 13.7500 | | | | 113.6756 | |
| FXD1/2011/20Yr | (Re-opened) | KE2000002176 | 30-May-11 | 5-May-31 | 4,245 | 9,365.80 | Fixed | 10.0000 | | | | 80.1204 | |
| FXD1/2012/20Yr | (Re-opened) | KE4000003949 | 26-Nov-12 | 1-Nov-32 | 4,791 | 44,581.65 | Fixed | 12.0000 | | | | 99.5961 | |
| FXD1/2016/20Yr | | KE5000006543 | 26-Sep-16 | 1-Sep-36 | 6,191 | 12,761.20 | Fixed | 14.0000 | | | | 112.7816 | |
| FXD1/2018/20Yr | | KE5000008325 | 26-Mar-18 | 1-Mar-38 | 6,737 | 23,063.95 | Fixed | 13.2000 | | | | 106.2569 | |
| FXD2/2018/20Yr | | KE5000008655 | 30-Jul-18 | 5-Jul-38 | 6,883 | 15,820.75 | Fixed | 13.2000 | | | | 106.3218 | |
| FXD1/2019/20Yr | | KE5000009984 | 15-Apr-19 | 21-Mar-39 | 7,122 | 23,694.73 | Fixed | 12.8730 | 12.6851 | 106.9127 | 101.3250 | 100.8543 | 200,000,000 |
| **TWENTY FIVE YEAR BOND** | | | | | | | | | | | | | |
| FXD1/2010/25Yr | (Re-opened) | KE4000003089 | 28-Jun-10 | 28-May-35 | 5,729 | 20,192.50 | Fixed | 11.2500 | | | | 91.2611 | |
| FXD1/2018/25Yr | | KE5000008549 | 25-Jun-18 | 25-May-43 | 8,648 | 5,171.81 | Fixed | 13.4000 | | | | 103.2196 | |
| **THIRTY YEAR BOND** | | | | | | | | | | | | | |
| SDB 1/2011/30Yr | (Re-opened) | KE2000002135 | 28-Feb-11 | 21-Jan-41 | 7,794 | 28,144.70 | Fixed | 12.0000 | | | | 94.1774 | |
| **INFRASTRUCTURE BONDS** | | | | | | | | | | | | | |
| IFB 1/2009/12Yr | | KE4000003196 | 23-Feb-09 | 8-Feb-21 | 507 | 7,868.37 | Fixed | 12.5000 | | | | 104.1666 | |
| IFB 2/2009/12Yr | | KE4000003204 | 7-Dec-09 | 22-Nov-21 | 794 | 10,111.05 | Fixed | 12.0000 | | | | 101.5126 | |
| IFB 1/2011/12Yr | | KE2000002242 | 3-Oct-11 | 18-Sep-23 | 1,459 | 24,882.20 | Fixed | 12.0000 | | | | 103.3091 | |
| IFB 1/2013/12Yr | | KE3000008130 | 30-Sep-13 | 15-Sep-25 | 2,187 | 27,925.35 | Fixed | 11.0000 | | | | 104.2501 | |
| IFB 1/2014/12Yr | | KE4000001653 | 30-Mar-15 | 15-Mar-27 | 2,733 | 51,192.20 | Fixed | 11.0000 | | | | 103.9984 | |
| IFB 1/2015/9Yr | | KE5000004100 | 14-Dec-15 | 2-Dec-24 | 1,900 | 25,119.55 | Fixed | 11.0000 | | | | 104.0871 | |
| IFB 1/2015/12Yr | | KE4000001653 | 30-Mar-15 | 15-Mar-27 | 2,733 | 25,695.35 | Fixed | 11.0000 | | | | 108.5599 | |
| IFB 1/2016/9Yr | | KE5000004654 | 23-May-16 | 12-May-25 | 2,061 | 36,303.20 | Fixed | 12.5000 | | | | 108.3200 | |
| IFB 1/2018/15Yr | | KE5000006659 | 24-Oct-16 | 6-Oct-31 | 4,399 | 40,029.65 | Fixed | 12.0000 | | | | 106.2523 | |
| IFB 1/2017/12Yr | | KE5000006980 | 27-Feb-17 | 12-Feb-29 | 3,433 | 14,330.40 | Fixed | 12.5000 | | | | 111.6234 | |
| IFB 1/2017/7Yr | | KE5000007988 | 27-Nov-17 | 18-Nov-24 | 1,886 | 41,462.40 | Fixed | 12.5000 | | | | 109.1894 | |
| IFB 1/2018/15Yr | | KE5000008093 | 29-Jan-18 | 10-Jan-33 | 4,861 | 41,250.34 | Fixed | 12.5000 | 11.0000 | 111.2344 | 109.4143 | 110.0900 | 58,700,000 |
| IFB 1/2018/20Yr | | KE5000009109 | 19-Nov-18 | 25-Oct-38 | 6,975 | 40,393.25 | Fixed | 11.9500 | | | | 105.8900 | |
| IFB 1/2019/25Yr | | KE5000009760 | 25-Mar-19 | 22-Feb-44 | 8,921 | 16,303.06 | Fixed | 12.2000 | | | | 101.4563 | |
| MAR1/2017/3 | | KE5000008766 | 11-Apr-17 | 8-Apr-20 | 201 | 150.00 | Fixed | 10.0000 | 10.0000 | 104.5100 | 100.0000 | 100.0000 | 169,751 |
| MAR2/2017/3 | | KE5000007210 | 11-Sep-17 | 7-Sep-20 | 353 | 444.00 | Fixed | 10.0000 | 10.0000 | 100.2800 | 100.0000 | 100.0000 | 1,212,713 |
| **BONDS SELL/BUY BACK TRANSACTIONS** | | | | | | | | | | | | | |
| IFB 1/2016/9Yr | | KE5000004654 | 23-May-16 | 12-May-25 | 2,061 | 36,303.20 | Fixed | 12.5000 | 10.2300 | 111.7276 | 107.5037 | 108.3200 | 200,000,000 |
| **GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES.50 MILLION** | | | | | | | | | | | | | |
| FXD1/2012/15Yr | | KE4000003675 | 24-Sep-12 | 6-Sep-27 | 2,908 | 48,304.95 | Fixed | 11.0000 | 10.3800 | 103.4297 | 103.3088 | 100.0000 | 10,000,000 |
| FXD1/2012/15Yr | | KE4000003675 | 24-Sep-12 | 6-Sep-27 | 2,908 | 48,304.95 | Fixed | 11.0000 | 11.1000 | 99.5969 | 99.4780 | 100.0000 | 17,500,000 |
| FXD 1/2014/10Yr | (Re-opened) | KE3000008890 | 25-May-15 | 15-Jan-24 | 1,578 | 35,852.15 | Fixed | 12.1800 | 9.9500 | 109.6756 | 107.6679 | 109.4960 | 20,000,000 |
| FXD 1/2018/10Yr | | KE5000008762 | 27-Aug-18 | 14-Aug-28 | 3,251 | 40,606.85 | Fixed | 12.6860 | 11.6700 | 106.3948 | 105.5235 | 107.3344 | 950,000 |
| FXD 3/2019/10Yr | | KE5000004876 | 19-Aug-19 | 6-Aug-29 | 3,608 | 45,014.80 | Fixed | 11.5170 | 10.8600 | 104.9195 | 103.9070 | 99.6100 | 12,000,000 |
| IFB 1/2017/7Yr | | KE5000007988 | 27-Nov-17 | 18-Nov-24 | 1,886 | 41,462.40 | Fixed | 12.5000 | 8.6800 | 117.0012 | 113.0177 | 109.1894 | 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 | 262 | 3,899.22 | FIXED | 13.0000 | | | | 99.9684 | |
| CTNB.BD.08.06.20/12.5 | | KE5000002872 | 15-Jun-15 | 8-Jun-20 | 262 | 2,100.77 | FIXED | 12.5000 | | | | 100.0000 | |
| CTNB.BD.08.06.20/12.5V | | KE5000002989 | 15-Jun-15 | 8-Jun-20 | 262 | 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 | 32 | 1,480.60 | FIXED | 13.2500 | | | | 100.0024 | |
| CON.BD.FXD(SBN)/2012/7Yr | | KE2000002390 | 30-Jul-12 | 22-Oct-19 | 32 | 196.50 | FIXED | 13.6000 | | | | 99.9451 | |
| CON.BD.FR(SN)/2012/7Yr | | KE4000004038 | 30-Jul-12 | 22-Oct-19 | 32 | 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 | 41 | 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 | 24 | 2,969.10 | FIXED | 13.0000 | | | | 100.6509 | |
| **CIC INSURANCE GROUP LTDMEDIUM TERM NOTE** | | | | | - | | | | | | | | |
| CIC.BD.22.07.2019 | | KE3000009906 | 8-Oct-14 | 2-Oct-19 | 12 | 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 | 810 | 5,080.00 | FIXED | 12.9500 | | | | 103.0000 | |
| **CBA FIXED MEDIUM TERM NOTE** | | | | | - | | | | | | | | |
| CBAR.BD.14/12/20-0041-12.75 | | KE4000003923 | 22-Dec-14 | 14-Dec-20 | 451 | 7,000.00 | FIXED | 12.7500 | | | | 103.0000 | |
| **EABL FIXED MEDIUM TERM NOTE** | | | | | - | | | | | | | | |
| EABB.BD.19/03/18-0043-12.95 | | KE4000001547 | 23-Mar-15 | 19-Mar-20 | 181 | 5,000.00 | FIXED | 12.9500 | | | | 106.0000 | |
| EABB.BD.28/03/22-0052-14.17 | | KE5000007103 | 3-Apr-17 | 28-Mar-22 | 920 | 6,000.00 | FIXED | 14.1700 | | | | 100.0000 | |
| **CHASE BANK FIXED MEDIUM 5** | | | | | - | | | | | | | | |
| CHBD.BD.02/06/22-0044-13.5 | | KE5000002104 | 10-Jun-15 | 2-Jun-22 | 986 | 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 | 161 | 267.10 | T.B (91) + 1.00% | | | | | 90.0000 | |
| RPBD.BD.05/08/20-0047-13.65 | | KE5000003102 | 10-Aug-15 | 3-Aug-20 | 316 | 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 | 577 | 1,297.10 | FIXED | 13.7500 | | | | 103.6889 | |
| FBKB.BD.19/04/21-0051-2.5 | | KE5000003870 | 26-Oct-15 | 19-Apr-21 | 577 | 600.70 | T.B (182) + 2.50% | | | | | 94.7367 | |
| FBKB.BD.19/04/21-0050-14 | | KE5000003987 | 26-Oct-15 | 19-Apr-21 | 577 | 121.00 | FIXED | 14.0000 | | | | 94.7367 | |

| Turnover in Bonds | |
|---|---|
| Today | Previous |
| 1,058,532,464 | 3,139,338,473 |

| Total Deals | |
|---|---|
| Today | Previous |
| 184 | 83 |

**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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