nairobi securities exchange

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

September 26, 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 26, 2019
TWO YEAR BONDS													
FXD 1/2018/2Yr		KE5000009323	28-Jan-19	25-Jan-21	487	23,774.63	Fixed	10.7010				101.1773	
FIVE YEAR BONDS													
FXD 1/2015/ 5Yr	(Re-opened)	KE5000002542	29-Jun-15	22-Jun-20	270	30,956.05	Fixed	13.1930				103.6338	
FXD 2/2015/ 5Yr		KE5000003094	30-Nov-15	23-Nov-20	424	30,673.85	Fixed	13.9200				105.8605	
FXD 1/2016/ 5Yr		KE5000004548	25-Apr-16	19-Apr-21	571	19,544.20	Fixed	14.3340	9.7748	112.6473	108.4648	107.1136	100,000,000
FXD 2/2016/ 5Yr		KE5000005107	25-Jul-16	19-Jul-21	662	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	1,061	12,112.20	Fixed	12.4650				107.6538	
FXD 2/2017/ 5Yr		KE5000007764	23-Oct-17	17-Oct-22	1,117	13,504.64	Fixed	12.5170				103.9554	
FXD 1/2018/ 5Yr		KE5000008218	26-Mar-18	20-Mar-23	1,271	30,795.55	Fixed	12.2990				106.9611	
FXD 1/2019/ 5Yr		KE5000009547	25-Feb-19	19-Feb-24	1,607	20,593.62	Fixed	11.3040				105.1270	
FXD 2/2019/ 5Yr		KE6000001096	13-May-19	6-May-24	1,684	39,210.15	Fixed	10.8720				103.7853	
TEN YEAR BONDS													
FXD 1/2010/10Yr	(Re-opened)	KE4000003329	26-Apr-10	13-Apr-20	200	19,394.15	Fixed	8.7900				99.5118	
FXD 2/2010/10Yr	(Re-opened)	KE1000001998	1-Nov-10	19-Oct-20	389	18,849.90	Fixed	9.3070				99.2981	
FXD 1/2012/10Yr	(Re-opened)	KE2000002358	25-Jun-12	13-Jun-22	991	35,273.70	Fixed	12.7050				105.3868	
FXD 1/2013/10Yr	(Re-opened)	KE2000006037	1-Jul-13	19-Jun-23	1,362	39,248.20	Fixed	12.3710				109.6705	
FXD 1/2014/10Yr	(Re-opened)	KE3000008890	25-May-15	15-Jan-24	1,572	35,852.15	Fixed	12.1800				109.4960	
FXD 1/2016/10Yr		KE5000006329	29-Aug-16	17-Aug-26	2,517	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	3,245	40,606.85	Fixed	12.6860	11.3782	108.2840	107.1836	107.3344	50,000,000
FXD 1/2018/10Yr		KE5000008762	27-Aug-18	14-Aug-28	3,245	40,606.85	Fixed	12.6860	11.4200	108.0225	106.9421	107.3344	150,000,000
FXD 1/2018/10Yr		KE5000008762	27-Aug-18	14-Aug-28	3,245	40,606.85	Fixed	12.6860	11.4500	107.8497	106.7693	107.3344	100,000,000
FXD 2/2018/10Yr		KE5000009216	17-Dec-18	4-Dec-28	3,357	26,158.96	Fixed	12.5020				102.2166	
FXD 1/2019/10Yr		KE5000009653	25-Feb-19	12-Feb-29	3,427	32,808.00	Fixed	12.4380	11.6700	105.3533	104.2940	104.1217	200,000,000
FXD 1/2019/10Yr		KE5000009653	25-Feb-19	12-Feb-29	3,427	32,808.00	Fixed	12.4380	11.7000	105.1797	104.1204	104.1217	200,000,000
FXD 1/2019/10Yr		KE5000009653	25-Feb-19	12-Feb-29	3,427	32,808.00	Fixed	12.4380	11.6870	105.2549	104.1956	104.1217	500,000,000
FXD 1/2019/10Yr		KE5000009653	25-Feb-19	12-Feb-29	3,427	32,808.00	Fixed	12.4380	11.6000	105.7600	104.7007	104.1217	300,000,000
FXD 2/2019/10Yr		KE5000009877	15-Apr-19	2-Apr-29	3,478	51,326.72	Fixed	12.3000				104.2557	
FXD 3/2019/10Yr		KE5000004876	19-Aug-19	6-Aug-29	3,602	45,014.80	Fixed	11.5170				99.2043	
FIFTEEN YEAR BONDS													
FXD1/2007/15Yr		KE1000001345	26-Mar-07	7-Mar-22	893	3,654.60	Fixed	14.5000				102.3850	
FXD2/2007/15Yr		KE1000001352	25-Jun-07	6-Jun-22	984	33,646.84	Fixed	13.5000				109.7235	
FXD3/2007/15Yr	(Re-opened)	KE1000001360	26-Nov-07	7-Nov-22	1,138	32,958.10	Fixed	12.5000				107.1242	
FXD1/2008/15Yr		KE1000001428	31-Mar-08	13-Mar-23	1,264	33,963.50	Fixed	12.5000	9.9984	107.5256	107.1822	108.1105	50,000,000
FXD1/2009/15Yr		KE4000003436	26-Oct-09	7-Oct-24	1,838	9,420.45	Fixed	12.5000				106.8428	
FXD1/2010/15Yr		KE4000003550	29-Mar-10	10-Mar-25	1,992	22,336.25	Fixed	10.2500				100.6073	
FXD2/2010/15Yr	(Re-opened)	KE2000001558	25-Apr-11	8-Dec-25	2,265	13,513.10	Fixed	9.0000				92.4912	
FXD1/2012/15Yr		KE4000003675	24-Sep-12	6-Sep-27	2,902	48,304.95	Fixed	11.0000				99.2140	
FXD1/2013/15Yr	(Re-opened)	KE4000003790	25-Feb-13	7-Feb-28	3,056	42,138.45	Fixed	11.2500				100.2495	
FXD2/2013/15Yr		KE4000003808	29-Apr-13	10-Apr-28	3,119	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	12.5500	104.8430	100.6032	104.2768	100,000,000
FXD2/2018/15Yr		KE5000008879	22-Oct-18	3-Oct-33	5,121	7,854.080	Fixed	12.7500				104.2480	
FXD1/2019/15Yr		KE5000009430	28-Jan-19	9-Jan-34	5,219	14,719.750	Fixed	12.8570				105.0732	
FXD2/2019/15Yr		KE6000001104	13-May-19	24-Apr-34	5,324	19,316.16	Fixed	12.7340	12.6500	105.2743	100.5165	100.3639	150,000,000
FXD2/2019/15Yr		KE6000001104	13-May-19	24-Apr-34	5,324	19,316.16	Fixed	12.7340	12.5500	105.8400	101.1622	100.3639	200,000,000
FXD3/2019/15Yr		KE6000001328	29-Jul-19	10-Jul-34	5,401	50,578.30	Fixed	12.3400	12.6730	99.7555	97.7553	102.2929	150,000,000
TWENTY YEAR BOND													
FXD1/2008/20Yr	(Re-opened)	KE1000001493	30-Jun-08	5-Jun-28	3,175	38,145.10	Fixed	13.7500				112.7051	
FXD1/2011/20Yr	(Re-opened)	KE2000002176	30-May-11	5-May-31	4,239	9,365.80	Fixed	10.0000				80.1204	
FXD1/2012/20Yr	(Re-opened)	KE4000003949	26-Nov-12	1-Nov-32	4,785	44,581.65	Fixed	12.0000				99.5961	
FXD1/2016/20Yr		KE5000006543	26-Sep-16	1-Sep-36	6,185	12,761.20	Fixed	14.0000				112.7816	
FXD1/2018/20Yr		KE5000008325	26-Mar-18	1-Mar-38	6,731	23,063.95	Fixed	13.2000				106.2569	
FXD2/2018/20Yr		KE5000008655	30-Jul-18	5-Jul-38	6,857	15,820.75	Fixed	13.2000				106.3216	
FXD1/2019/20Yr		KE5000009984	15-Apr-19	21-Mar-39	7,116	23,694.73	Fixed	12.8730				101.3250	
TWENTY FIVE YEAR BOND													
FXD1/2010/25Yr	(Re-opened)	KE4000003089	28-Jun-10	28-May-35	5,723	20,192.50	Fixed	11.2500				91.2611	
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	8,642	5,171.81	Fixed	13.4000				103.2196	
THIRTY YEAR BOND													
SDB 1/2011/30Yr	(Re-opened)	KE2000002135	28-Feb-11	21-Jan-41	7,788	28,144.70	Fixed	12.0000				94.1774	
INFRASTRUCTURE BONDS													
IFB 1/2009/12Yr		KE4000003196	23-Feb-09	8-Feb-21	501	7,868.37	Fixed	12.5000				104.1666	
IFB 2/2009/12Yr		KE4000003204	7-Dec-09	22-Nov-21	788	10,111.05	Fixed	12.0000				101.5126	
IFB 1/2011/12Yr		KE2000002242	3-Oct-11	18-Sep-23	1,453	10,283.10	Fixed	12.0000				103.3091	
IFB 1/2013/12Yr		KE3000008130	30-Sep-13	15-Sep-25	2,181	27,925.35	Fixed	11.0000				104.2501	
IFB 1/2014/12Yr		KE4000001653	30-Mar-15	15-Mar-27	2,727	51,192.20	Fixed	11.0000				103.9984	
IFB 1/2015/9Yr		KE5000004100	14-Dec-15	2-Dec-24	1,894	25,119.55	Fixed	11.0000				104.0871	
IFB 1/2015/12Yr		KE4000001653	30-Mar-15	15-Mar-27	2,727	25,695.35	Fixed	11.0000				108.5599	
IFB 1/2016/9Yr		KE5000004654	23-May-16	12-May-25	2,055	36,303.20	Fixed	12.5000				108.2104	
IFB 1/2016/15Yr		KE5000006659	24-Oct-16	6-Oct-31	4,393	40,029.65	Fixed	12.0000				106.2523	
IFB 1/2017/12Yr		KE5000006980	27-Feb-17	12-Feb-29	3,427	14,330.40	Fixed	12.5000				111.6234	
IFB 1/2017/7Yr		KE5000007988	27-Nov-17	18-Nov-24	1,880	41,462.40	Fixed	12.5000	9.7000	113.4792	109.2896	109.1894	50,000,000
IFB 1/2018/15Yr		KE5000008093	29-Jan-18	10-Jan-33	4,855	41,250.34	Fixed	12.5000	11.0000	111.4309	109.4048	109.4143	55,000,000
IFB 1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	6,969	40,393.25	Fixed	11.9500				105.8900	
IFB 1/2019/25Yr		KE5000009760	25-Mar-19	22-Feb-44	8,915	16,303.06	Fixed	12.2000				104.5028	
MAB1/2017/3		KE5000006766	11-Apr-17	8-Apr-20	195	150.00	Fixed	10.0000	10.0000	104.6700	100.0000	100.0000	139,480
MAB2/2017/3		KE5000007210	11-Sep-17	7-Sep-20	347	444.00	Fixed	10.0000	10.0000	100.4400	100.0000	100.0000	882,800
BONDS SELL/BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES.50 MILLION													
FXD1/2008/20Yr	(Re-opened)	KE1000001493	30-Jun-08	5-Jun-28	3,175	38,145.10	Fixed	13.7500	13.0000	107.6079	103.7927	112.7051	350,000
FXD1/2009/15Yr		KE4000003436	26-Oct-09	7-Oct-24	1,838	9,420.45	Fixed	12.5000	11.1200	110.8413	105.2094	106.8428	1,000,000
FXD1/2010/15Yr		KE4000003550	29-Mar-10	10-Mar-25	1,992	22,336.25	Fixed	10.2500	10.5500	99.0512	98.7679	100.6073	20,000,000
FXD 1/2013/10Yr	(Re-opened)	KE2000006037	1-Jul-13	19-Jun-23	1,362	39,248.20	Fixed	12.3710	10.0181	110.3517	107.1570	109.6705	10,000,000
FXD1/2013/15Yr	(Re-opened)	KE4000003790	25-Feb-13	7-Feb-28	3,056	42,138.45	Fixed	11.2500	11.5800	99.4062	98.2317	100.2495	11,000,000
FXD 1/2015/ 5Yr	(Re-opened)	KE5000002542	29-Jun-15	22-Jun-20	270	30,956.05	Fixed	13.1930	11.4600	104.5608	101.1538	103.6338	1,800,000
FXD 1/2015/ 5Yr	(Re-opened)	KE5000002542	29-Jun-15	22-Jun-20	270	30,956.05	Fixed	13.1930	7.7400	107.2345	103.8275	103.6338	10,000,000
FXD 1/2017/10Yr		KE5000007327	31-Jul-17	19-Jul-27	3,078	27,541.80	Fixed	12.9660	11.4800	109.6100	107.5084	109.3700	1,000,000
FXD 1/2019/2Yr		KE5000009323	28-Jan-19	25-Jan-21	487	23,774.63	Fixed	10.7010	9.7545	102.8676	101.1331	101.1773	4,000,000
FXD 2/2015/ 5Yr		KE5000003094	30-Nov-15	23-Nov-20	424	30,673.85	Fixed	13.9200	10.9000	107.8466	103.1811	105.8605	3,000,000
FXD 2/2015/ 5Yr		KE5000003094	30-Nov-15	23-Nov-20	424	30,673.85	Fixed	13.9200	9.7340	109.1358	104.4703	105.8605	10,000,000
FXD 3/2019/10Yr		KE5000004876	19-Aug-19	6-Aug-29	3,602	45,014.80	Fixed	11.5170	10.8600	105.1026	103.9003	99.2043	5,500,000
FXD3/2019/15Yr		KE6000001328	29-Jul-19	10-Jul-34	5,401	50,578.30	Fixed	12.3400	11.7300	106.2039	104.2037	102.2929	11,800,000
IFB 1/2013/12Yr		KE3000008130	30-Sep-13	15-Sep-25	2,181	27,925.35	Fixed	11.0000	9.8605	103.7844	103.6937	104.2501	5,034,820
IFB 1/2014/12Yr		KE4000001653	30-Mar-15	15-Mar-27	2,727	51,192.20	Fixed	11.0000	10.0000	108.7110	103.9665	103.9984	1,850,000
IFB 1/2015/12Yr		KE4000001653	30-Mar-15	15-Mar-27	2,727	25,695.35	Fixed	11.0000	8.7700	107.0550	106.9643	108.5599	2,000,000
IFB 1/2016/9Yr		KE5000004654	23-May-16	12-May-25	2,055	36,303.20	Fixed	12.5000	10.2800	111.7373	107.3074	108.2104	1,000,000
IFB 1/2016/15Yr		KE5000006659	24-Oct-16	6-Oct-31	4,393	40,029.65	Fixed	12.0000	10.8000	111.1518	105.9760	106.2523	10,000,000
IFB 1/2016/15Yr		KE5000006659	24-Oct-16	6-Oct-31	4,393	40,029.65	Fixed	12.0000	9.9600	115.7080	110.5322	106.2523	17,200,000
IFB 1/2017/12Yr		KE5000006980	27-Feb-17	12-Feb-29	3,427	14,330.40	Fixed	12.5000	11.2200	106.3635	105.2989	111.6234	1,000,000
IFB 1/2017/7Yr		KE5000007988	27-Nov-17	18-Nov-24	1,880	41,462.40	Fixed	12.5000	9.8000	113.4792	108.9368	109.1894	32,000,000
IFB 1/2017/7Yr		KE5000007988	27-Nov-17	18-Nov-24	1,880	41,462.40	Fixed	12.5000	9.7583	113.2734	109.0838	109.1894	8,000,000
IFB 1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	6,969	40,393.25	Fixed	11.9500	10.5800	113.4275	109.1925	105.8900	20,000,000
IFB 1/2018/25Yr		KE5000009760	25-Mar-19	22-Feb-44	8,915	16,303.06	Fixed	12.2000	11.1500	108.2075	108.1070	104.5028	10,000,000
SDB 1/2011/30Yr	(Re-opened)	KE2000002135	28-Feb-11	21-Jan-41	7,788	28,144.70	Fixed	12.0000	13.7000	89.5399	88.2872	94.1774	350,000
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	256	3,899.22	FIXED	13.0000				99.9684	
CTNB.BD.08.06.20/12.5		KE5000002872	15-Jun-15	8-Jun-20	256	2,100.77	FIXED	12.5000				100.0000	
CTNB.BD.08.06.20/12.5V		KE5000002989	15-Jun-15	8-Jun-20	256	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	26	1,480.60	FIXED	13.2500				100.0024	
CON.BD-FXD(SBN)/2012/7Yr		KE2000002390	30-Jul-12	22-Oct-19	26	196.50	FIXED	13.6000				99.9451	
CON.BD-FR(SN)/2012/7Yr		KE4000004038	30-Jul-12	22-Oct-19	26	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	35	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	18	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	6	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	804	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	445	7,000.00	FIXED	12.7500				101.9099	
EABL FIXED MEDIUM TERM NOTE													
EABB.BD.19/03/18-0043-12.95		KE4000001547	23-Mar-15	19-Mar-20	175	5,000.00	FIXED	12.9500				99.9905	
EABB.BD.28/03/22-0052-14.17		KE5000007103	3-Apr-17	28-Mar-22	914	6,000.00	FIXED	14.1700				100.0000	
CHASE BANK FIXED MEDIUM S													
CHBD.BD.02/06/22-0044-13.5		KE5000002104	10-Jun-15	2-Jun-22	980	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	155	267.10	T.B (91) + 1.00%					90.0000	
RPBD.BD.03/08/20-0047-13.65		KE5000003102	10-Aug-15	3-Aug-20	312	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	571	1,297.10	FIXED	13.7500				103.6889	
FBKB.BD.19/04/21-0051-2.5		KE5000003870	26-Oct-15	19-Apr-21	571	600.70	T.B (182) + 2.50%					94.7367	

FXKB.BD.19/04/21-0050-14		KE5000003987	26-Oct-15	19-Apr-21	571	121.00	FIXED	14.0000				94.7367	

Turnover in Bonds	
Today	Previous
2,553,857,100	**2,526,045,426**

Total Deals	
Today	Previous
162	**292**

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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