nairobi securities exchange

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

September 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													September 17, 2019
TWO YEAR BONDS													
FXD 1/2017/2Yr		KE500000767	25-Sep-17	23-Sep-19	6	20,489.95	Fixed	11.6190				101.4788	
FXD 1/2019/2Yr		KE500009323	28-Jan-19	25-Jan-21	496	23,774.63	Fixed	10.7010				101.9045	
FIVE YEAR BONDS													
FXD 1/2015/ 5Yr	(Re-opened)	KE500002542	29-Jun-15	22-Jun-20	279	30,956.05	Fixed	13.1930				103.6338	
FXD 2/2015/ 5Yr		KE500003094	30-Nov-15	23-Nov-20	433	30,673.85	Fixed	13.9200				105.8605	
FXD 1/2016/ 5Yr		KE500004548	25-Apr-16	19-Apr-21	580	19,544.20	Fixed	14.3340				107.1136	
FXD 2/2016/ 5Yr		KE500005107	25-Jul-16	19-Jul-21	671	24,395.30	Fixed	14.0690				107.4712	
FXD 3/2016/ 5Yr		KE500006436	26-Sep-16	20-Sep-21	1,111	23,051.05	Fixed	13.1120				112.4276	
FXD 1/2017/ 5Yr		KE500007434	28-Aug-17	22-Aug-22	1,070	12,112.20	Fixed	12.4650				107.6538	
FXD 2/2017/ 5Yr		KE500007764	23-Oct-17	17-Oct-22	1,126	13,504.64	Fixed	12.5170				103.9554	
FXD 1/2018/ 5Yr		KE500008218	20-Mar-18	20-Mar-23	1,280	30,795.55	Fixed	12.2890				106.9611	
FXD 1/2019/ 5Yr		KE500009547	25-Feb-19	19-Feb-24	1,616	20,593.62	Fixed	11.3040				105.1270	
FXD 2/2019/ 5Yr		KE600001096	13-May-19	6-May-24	1,693	39,210.15	Fixed	10.8720				103.7853	
TEN YEAR BONDS													
FXD 1/2010/10Yr	(Re-opened)	KE4000003329	26-Apr-10	13-Apr-20	209	19,394.15	Fixed	8.7900				99.5118	
FXD 2/2010/10Yr	(Re-opened)	KE1000001998	1-Nov-10	19-Oct-20	398	18,849.90	Fixed	9.3070				99.6806	
FXD 1/2012/10Yr	(Re-opened)	KE2000002358	25-Jun-12	13-Jun-22	1,000	35,273.70	Fixed	12.7050				105.3868	
FXD 1/2013/10Yr	(Re-opened)	KE2000008037	1-Jul-13	19-Jun-23	1,371	39,248.20	Fixed	12.3710				109.6705	
FXD 1/2014/10Yr	(Re-opened)	KE2000008890	25-May-15	15-Jan-24	1,581	35,852.15	Fixed	12.1800				109.4960	
FXD 1/2016/10Yr		KE5000006329	29-Aug-16	17-Aug-26	2,526	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	3,254	40,606.85	Fixed	12.6860				107.3344	
FXD 2/2018/10Yr		KE5000009216	17-Dec-18	4-Dec-28	3,366	26,158.96	Fixed	12.5020				102.2166	
FXD 1/2019/10Yr		KE5000009653	25-Feb-19	12-Feb-29	3,436	32,808.00	Fixed	12.4380				105.6385	
FXD 2/2019/10Yr		KE5000009877	15-Apr-19	2-Apr-29	3,485	51,326.72	Fixed	12.3000				104.4026	
FXD 3/2019/10Yr		KE5000004876	19-Aug-19	6-Aug-29	3,611	45,014.80	Fixed	11.5170	10.8600	104.8281	103.9105	103.3661	66,100,000
FIFTEEN YEAR BONDS													
FXD1/2007/15Yr		KE1000001345	26-Mar-07	7-Mar-22	902	3,654.60	Fixed	14.5000				102.3850	
FXD2/2007/15Yr		KE1000001352	25-Jun-07	6-Jun-22	993	33,646.84	Fixed	13.5000				109.7235	
FXD3/2007/15Yr	(Re-opened)	KE1000001360	26-Nov-07	7-Nov-22	1,147	32,958.10	Fixed	12.5000				107.0054	
FXD1/2008/15Yr		KE1000001428	31-Mar-08	13-Mar-23	1,273	33,963.50	Fixed	12.5000				108.1105	
FXD1/2009/15Yr		KE4000003436	26-Oct-09	7-Oct-24	1,847	9,420.45	Fixed	12.5000				109.5815	
FXD1/2010/15Yr		KE4000003550	29-Mar-10	10-Mar-25	2,001	22,336.25	Fixed	10.2500				100.6073	
FXD2/2010/15Yr	(Re-opened)	KE2000001558	25-Apr-11	8-Dec-25	2,274	13,513.10	Fixed	9.0000				92.4912	
FXD1/2012/15Yr		KE4000003675	24-Sep-12	6-Sep-27	2,911	48,304.95	Fixed	11.0000	11.2000	98.9907	98.9605	99.7338	203,200,000
FXD1/2013/15Yr	(Re-opened)	KE4000003790	25-Feb-13	7-Feb-28	3,065	42,138.45	Fixed	11.2500				100.2495	
FXD2/2013/15Yr		KE4000003808	29-Apr-13	10-Apr-28	3,128	24,001.225	Fixed	12.0000				104.0409	
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	5,130	7,854.060	Fixed	12.7500				104.2480	
FXD1/2019/15Yr		KE5000009430	28-Jan-19	9-Jan-34	5,228	14,719.750	Fixed	12.8570				105.0732	
FXD2/2019/15Yr		KE6000001104	13-May-19	24-Apr-34	5,333	19,316.16	Fixed	12.7340				102.1906	
FXD3/2019/15Yr		KE6000001328	29-Jul-19	10-Jul-34	5,410	50,578.30	Fixed	12.3400	12.3500	101.5911	99.8960	100.2340	200,000,000
TWENTY YEAR BOND													
FXD1/2008/20Yr	(Re-opened)	KE1000001493	30-Jun-08	5-Jun-28	3,184	38,145.10	Fixed	13.7500				113.6756	
FXD1/2011/20Yr	(Re-opened)	KE2000002176	30-May-11	5-May-31	4,248	9,365.80	Fixed	10.0000				80.1204	
FXD1/2012/20Yr	(Re-opened)	KE4000003949	26-Nov-12	1-Nov-32	4,794	44,581.65	Fixed	12.0000				99.5961	
FXD1/2016/20Yr		KE5000006543	26-Sep-16	1-Sep-36	6,194	12,761.20	Fixed	14.0000				112.7816	
FXD1/2018/20Yr		KE5000008325	26-Mar-18	1-Mar-38	6,740	23,063.95	Fixed	13.2000				106.2569	
FXD2/2018/20Yr		KE5000008655	30-Jul-18	5-Jul-38	6,866	15,820.75	Fixed	13.2000				106.3216	
FXD1/2019/20Yr		KE5000009984	15-Apr-19	21-Mar-39	7,125	23,694.73	Fixed	12.8730				101.9396	
TWENTY FIVE YEAR BOND													
FXD1/2010/25Yr	(Re-opened)	KE4000003089	28-Jun-10	28-May-35	5,732	20,192.50	Fixed	11.2500				91.2611	
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	8,651	5,171.81	Fixed	13.4000				103.2196	
THIRTY YEAR BOND													
SDB 1/2011/30Yr.	(Re-opened)	KE2000002135	28-Feb-11	21-Jan-41	7,797	28,144.70	Fixed	12.0000				94.1774	
INFRASTRUCTURE BONDS													
IFB 1/2008/12Yr.		KE4000003196	23-Feb-09	8-Feb-21	510	7,868.37	Fixed	12.5000				104.1666	
IFB 2/2009/12Yr		KE4000003204	7-Dec-09	22-Nov-21	797	10,111.05	Fixed	12.0000				101.5126	
IFB 1/2011/12Yr.		KE2000002242	3-Oct-11	18-Sep-23	1,462	24,682.20	Fixed	12.0000				103.3091	
IFB 1/2013/12Yr.		KE3000008130	30-Sep-13	15-Sep-25	2,190	27,925.35	Fixed	11.0000	9.7000	109.5688	104.2501	103.1757	200,000,000
IFB 1/2014/12Yr.		KE4000001653	30-Mar-15	15-Mar-27	2,736	51,192.20	Fixed	11.0000				103.9984	
IFB 1/2015/9Yr		KE5000004100	14-Dec-15	2-Dec-24	1,903	25,119.55	Fixed	11.0000				104.0871	
IFB 1/2015/12Yr.		KE4000001653	30-Mar-15	15-Mar-27	2,736	25,695.35	Fixed	11.0000				108.5599	
IFB 1/2016/9Yr		KE5000006654	23-May-16	12-May-25	2,064	36,303.20	Fixed	12.5000				107.4485	
IFB 1/2016/15Yr.		KE5000006659	24-Oct-16	6-Oct-31	4,402	40,029.65	Fixed	12.0000				106.2523	
IFB 1/2017/12Yr		KE5000006980	27-Feb-17	12-Feb-29	3,436	14,330.40	Fixed	12.5000				111.6234	
IFB 1/2017/7Yr.		KE5000007988	27-Nov-17	18-Nov-24	1,889	41,462.40	Fixed	12.5000				109.1894	
IFB 1/2018/15Yr.		KE5000008093	29-Jan-18	10-Jan-33	4,864	41,250.34	Fixed	12.5000	10.9000	111.8133	110.0963	109.0928	100,000,000
IFB 1/2018/20Yr.		KE5000009109	19-Nov-18	25-Oct-38	6,978	40,393.25	Fixed	11.9500				105.5466	
IFB 1/2019/25Yr.		KE5000009760	25-Mar-19	22-Feb-44	8,924	16,303.06	Fixed	12.2000				101.4563	
MAB1/2017/3		KE5000006766	11-Apr-17	8-Apr-20	204	150.00	Fixed	10.0000	10.0000	104.4200	100.0000	100.0000	157,614
MAB2/2017/3		KE5000007210	11-Sep-17	7-Sep-20	356	444.00	Fixed	10.0000	10.0000	100.1900	100.0000	100.0000	1,038,497
BONDS SELL/BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES.50 MILLION													
FXD1/2010/15Yr		KE4000003550	29-Mar-10	10-Mar-25	2,001	22,336.25	Fixed	10.2500	10.4000	99.4112	99.3830	100.6073	27,750,000
FXD3/2019/15Yr		KE6000001328	29-Jul-19	10-Jul-34	5,410	50,578.30	Fixed	12.3400	11.7600	105.6896	103.9945	100.2340	3,000,000
IFB 1/2014/12Yr.		KE4000001653	30-Mar-15	15-Mar-27	2,736	51,192.20	Fixed	11.0000	9.3400	111.2127	106.7402	103.9984	1,000,000
IFB 1/2015/9Yr.		KE5000004100	14-Dec-15	2-Dec-24	1,903	25,119.55	Fixed	11.0000	9.8605	105.9193	102.9275	104.0871	10,000,000
IFB 1/2015/9Yr.		KE5000004100	14-Dec-15	2-Dec-24	1,903	25,119.55	Fixed	11.0000	8.7800	108.8562	105.8644	104.0871	4,500,000
IFB 1/2016/15Yr.		KE5000006659	24-Oct-16	6-Oct-31	4,402	40,029.65	Fixed	12.0000	10.5000	112.4585	107.5794	106.2523	5,000,000
IFB 1/2017/12Yr.		KE5000006980	27-Feb-17	12-Feb-29	3,436	14,330.40	Fixed	12.5000	9.8600	112.2438	111.4883	111.6234	500,000
IFB 1/2017/7Yr.		KE5000007988	27-Nov-17	18-Nov-24	1,889	41,462.40	Fixed	12.5000	8.6800	116.9193	113.0388	109.1894	1,700,000
IFB 1/2017/7Yr.		KE5000007988	27-Nov-17	18-Nov-24	1,889	41,462.40	Fixed	12.5000	9.0076	115.7113	111.8308	109.1894	2,750,000
IFB 1/2018/20Yr.		KE5000009109	19-Nov-18	25-Oct-38	6,978	40,393.25	Fixed	11.9500	10.7800	111.7103	107.7707	105.5466	3,600,000
IFB 1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	6,978	40,393.25	Fixed	11.9500	10.5800	113.1387	109.1991	105.5466	10,000,000
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	265	3,899.22	FIXED	13.0000				99.9684	
CTNB.BD.08.06.20/12.5		KE5000002872	15-Jun-15	8-Jun-20	265	2,100.77	FIXED	12.5000				100.0000	
CTNB.BD.08.06.20/12.5V		KE5000002989	15-Jun-15	8-Jun-20	265	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	35	1,480.60	FIXED	13.2500				100.0024	
CON.BD.FXD(SBN)/2012/7Yr		KE2000002390	30-Jul-12	22-Oct-19	35	196.50	FIXED	13.6000				99.9451	
CON.BD.FR(SN)/2012/7Yr		KE4000004038	30-Jul-12	22-Oct-19	35	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	44	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	27	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	15	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	813	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	454	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	184	5,000.00	FIXED	12.9500				106.0000	
EABB.BD.28/03/22.0052.14.17		KE5000007103	3-Apr-17	28-Mar-22	922	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	989	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	164	267.10	T.B (91) + 1.00%					90.0000	
RPBD.BD.03/09/20.0047.13.65		KE5000003102	10-Aug-15	3-Aug-20	327	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	580	1,297.10	FIXED	13.7500				103.6889	
FBKB.BD.19/04/21.0051.2.5		KE5000003870	26-Oct-15	19-Apr-21	580	600.70	T.B (182) + 2.50%					94.7367	
FBKB.BD.19/04/21.0050.14		KE5000003987	26-Oct-15	19-Apr-21	580	121.00	FIXED	14.0000				94.7367	

Turnover in Bonds.	
Today	Previous
840,296,111	1,547,764,122

Total Deals	
Today	Previous
152	166

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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