BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

November 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													**November 26, 2019**
TWO YEAR BONDS													
FXD 1/2019/2Yr		KE5000009323	28-Jan-19	25-Jan-21	426	23,774.63	Fixed	10.7010				101.0263	
FIVE YEAR BONDS													
FXD 1/2015/ 5Yr	(Re-opened)	KE5000002542	29-Jun-15	22-Jun-20	209	30,956.05	Fixed	13.1930				102.6049	
FXD 2/2020/ 5Yr		KE5000003094	30-Nov-15	23-Nov-20	363	30,673.85	Fixed	13.9200				105.8605	
FXD 1/2016/ 5Yr		KE5000004548	25-Apr-16	19-Apr-21	510	19,544.20	Fixed	14.3340				106.4648	
FXD 2/2016/ 5Yr		KE5000005107	25-Jul-16	19-Jul-21	601	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				105.4053	
FXD 1/2017/ 5Yr		KE5000007434	28-Aug-17	22-Aug-22	1,000	12,112.20	Fixed	12.4650				105.3479	
FXD 2/2017/ 5Yr		KE5000007764	23-Oct-17	17-Oct-22	1,056	13,504.64	Fixed	12.5170				106.2719	
FXD 1/2018/ 5Yr		KE5000008218	26-Mar-18	20-Mar-23	1,210	30,795.55	Fixed	12.2990				106.9611	
FXD 1/2019/ 5Yr		KE5000009547	25-Feb-19	19-Feb-24	1,546	20,593.62	Fixed	11.3040				105.1270	
FXD 2/2019/ 5Yr		KE6000001096	13-May-19	6-May-24	1,623	39,210.15	Fixed	10.8720				100.6386	
TEN YEAR BONDS													
FXD 1/2010/10Yr	(Re-opened)	KE4000003329	26-Apr-10	13-Apr-20	139	19,394.15	Fixed	8.7900				99.5118	
FXD 2/2010/10Yr	(Re-opened)	KE1000001998	1-Nov-10	19-Oct-20	328	18,849.90	Fixed	9.3070				99.5712	
FXD 1/2012/10Yr	(Re-opened)	KE2000002358	25-Jun-12	13-Jun-22	930	35,273.70	Fixed	12.7050				105.3868	
FXD 1/2013/10Yr	(Re-opened)	KE2000006037	1-Jul-13	19-Jun-23	1,301	39,248.20	Fixed	12.3710				109.6705	
FXD 1/2014/10Yr	(Re-opened)	KE3000008880	25-May-15	15-Jan-24	1,511	35,852.15	Fixed	12.1800				105.3624	
FXD 1/2016/10Yr		KE5000006329	29-Aug-16	17-Aug-26	2,456	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	3,184	40,606.85	Fixed	12.6860				106.1643	
FXD 2/2018/10Yr		KE5000009216	17-Dec-18	4-Dec-28	3,296	26,158.96	Fixed	12.5020				105.7345	
FXD 1/2019/10Yr		KE5000009653	25-Feb-19	12-Feb-29	3,366	32,808.00	Fixed	12.4380				104.6734	
FXD 2/2019/10Yr		KE5000009877	15-Apr-19	2-Apr-29	3,415	51,326.72	Fixed	12.3000				105.0925	
FXD 3/2019/10Yr		KE6000004876	19-Aug-19	6-Aug-29	3,541	45,014.80	Fixed	11.5170				99.9281	
FXD 4/2019/10Yr		KE6000005659	25-Nov-19	12-Nov-29	3,639	28,351.81	Fixed	12.2800	12.2500	100.2030	100.1693	99.9281	500,000,000
FXD 4/2019/10Yr		KE6000005659	25-Nov-19	12-Nov-29	3,639	28,351.81	Fixed	12.2800	12.1750	100.6306	100.5969	99.9281	150,000,000
FXD 4/2019/10Yr		KE6000005659	25-Nov-19	12-Nov-29	3,639	28,351.81	Fixed	12.2800	12.2000	100.4878	100.4541	99.9281	300,000,000
FIFTEEN YEAR BONDS													
FXD1/2007/15Yr		KE1000001345	26-Mar-07	7-Mar-22	832	3,654.60	Fixed	14.5000				102.3850	
FXD2/2007/15Yr		KE1000001352	25-Jun-07	6-Jun-22	923	33,646.84	Fixed	13.5000				109.7235	
FXD3/2007/15Yr	(Re-opened)	KE1000001360	26-Nov-07	7-Nov-22	1,077	32,958.10	Fixed	12.5000				106.3388	
FXD1/2008/15Yr		KE1000001428	31-Mar-08	13-Mar-23	1,203	33,963.50	Fixed	12.5000				107.1822	
FXD1/2009/15Yr		KE4000003436	26-Oct-09	7-Oct-24	1,777	9,420.45	Fixed	12.5000				108.8200	
FXD1/2010/15Yr		KE4000003550	29-Mar-10	10-Mar-25	1,931	22,336.25	Fixed	10.2500				98.3678	
FXD2/2010/15Yr	(Re-opened)	KE2000001558	25-Apr-11	8-Dec-25	2,204	13,513.10	Fixed	9.0000				92.4912	
FXD1/2012/15Yr		KE4000003675	24-Sep-12	6-Sep-27	2,841	48,304.95	Fixed	11.0000				99.6786	
FXD2/2013/15Yr	(Re-opened)	KE4000003790	25-Feb-13	7-Feb-28	2,995	42,138.45	Fixed	11.2500				100.2495	
FXD2/2013/15Yr		KE4000003808	29-Apr-13	10-Apr-28	3,058	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				106.8415	
FXD2/2018/15Yr		KE5000008879	22-Oct-18	3-Oct-33	5,060	7,854.060	Fixed	12.7500				104.2480	
FXD1/2019/15Yr		KE5000009430	28-Jan-19	9-Jan-34	5,158	14,719.750	Fixed	12.8570				103.8216	
FXD2/2019/15Yr		KE6000001104	13-May-19	24-Apr-34	5,263	19,316.16	Fixed	12.7340				102.8499	
FXD3/2019/15Yr		KE6000001328	29-Jul-19	10-Jul-34	5,340	50,578.30	Fixed	12.3400				100.0029	
TWENTY YEAR BOND													
FXD1/2008/20Yr	(Re-opened)	KE1000001493	30-Jun-08	5-Jun-28	3,114	38,145.10	Fixed	13.7500				113.2817	
FXD1/2011/20Yr	(Re-opened)	KE2000002176	30-May-11	5-May-31	4,178	9,365.80	Fixed	10.0000				95.1153	
FXD1/2012/20Yr	(Re-opened)	KE4000003949	26-Nov-12	1-Nov-32	4,724	44,581.65	Fixed	12.0000				100.3249	
FXD1/2016/20Yr		KE5000006543	26-Sep-16	1-Sep-36	6,124	12,761.20	Fixed	14.0000				109.2749	
FXD1/2018/20Yr		KE5000008325	26-Mar-18	1-Mar-38	6,670	23,063.95	Fixed	13.2000				101.0698	
FXD2/2018/20Yr		KE5000008655	30-Jul-18	5-Jul-38	6,796	15,820.75	Fixed	13.2000				106.3216	
FXD1/2019/20Yr		KE5000009984	15-Apr-19	21-Mar-39	7,055	23,694.73	Fixed	12.8730				100.7796	
TWENTY FIVE YEAR BOND													
FXD1/2010/25Yr	(Re-opened)	KE4000003089	28-Jun-10	28-May-35	5,662	20,192.50	Fixed	11.2500				91.2611	
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	8,581	5,171.81	Fixed	13.4000				103.2196	
THIRTY YEAR BOND													
SDB 1/2011/30Yr	(Re-opened)	KE2000002135	28-Feb-11	21-Jan-41	7,727	28,144.70	Fixed	12.0000				94.1774	
INFRASTRUCTURE BONDS													
IFB 1/2008/12Yr		KE4000003196	23-Feb-09	8-Feb-21	440	7,868.37	Fixed	12.5000				104.1666	
IFB 2/2008/12Yr		KE4000003204	7-Dec-09	22-Nov-21	727	10,111.05	Fixed	12.0000				101.5126	
IFB 1/2011/12Yr		KE2000002242	3-Oct-11	18-Sep-23	1,392	10,283.10	Fixed	12.0000				107.5204	
IFB 1/2013/12Yr		KE3000008130	30-Sep-13	15-Sep-25	2,120	27,925.35	Fixed	11.0000				104.2501	
IFB 1/2014/12Yr		KE4000001109	27-Oct-14	12-Oct-26	2,512	35,480.90	Fixed	11.0000				103.9984	
IFB 1/2015/9Yr		KE5000004100	14-Dec-15	2-Dec-24	1,833	25,119.55	Fixed	11.0000				101.4092	
IFB 1/2015/12Yr		KE4000001653	30-Mar-15	15-Mar-27	2,666	51,192.20	Fixed	11.0000				101.0171	
IFB 1/2016/9Yr		KE5000004654	23-May-16	12-May-25	1,994	36,303.20	Fixed	12.5000	10.7500	105.8039	105.5292	113.3405	538,000,000
IFB 1/2016/15Yr		KE5000006659	24-Oct-16	6-Oct-31	4,332	40,029.65	Fixed	12.0000				106.2523	
IFB 1/2017/12Yr		KE5000008980	27-Feb-17	12-Feb-29	3,366	14,330.40	Fixed	12.5000				111.6234	
IFB 1/2017/7Yr		KE5000007988	27-Nov-17	19-Nov-24	1,819	41,462.40	Fixed	12.5000				107.9283	
IFB 1/2018/15Yr		KE5000008093	29-Jan-18	10-Jan-33	4,794	41,250.34	Fixed	12.5000				106.3873	
IFB 1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	6,908	40,393.25	Fixed	11.9500				99.9937	
IFB 1/2019/25Yr		KE5000009760	25-Mar-19	22-Feb-44	8,854	16,303.06	Fixed	12.2000	12.3047	101.3530	99.2079	99.2418	120,000,000
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,795	68,466.07	Fixed	11.7500	11.9391	99.6778	99.7417	99.3218	213,000,000
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,795	68,466.07	Fixed	11.7500	11.7500	100.9138	99.9777	99.3218	300,000,000
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,795	68,466.07	Fixed	11.7500	11.8500	100.2573	99.3212	99.3218	100,000,000
MAB1/2017/3		KE5000006766	11-Apr-17	8-Apr-20	134	150.00	Fixed	10.0000	10.0000	101.3500	100.0000	100.0000	333,358
MAB2/2017/3		KE5000007210	11-Sep-17	7-Sep-20	286	444.00	Fixed	10.0000	10.0000	102.1200	100.0000	100.0000	1,496,211
BONDS SELL/BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES.50 MILLION													
FXD 1/2017/10Yr		KE5000007327	31-Jul-17	19-Jul-27	3,078	27,541.80	Fixed	12.9660	12.5000	106.4674	102.2129	109.3700	200,000
FXD 3/2019/10Yr		KE6000004876	19-Aug-19	6-Aug-29	3,541	45,014.80	Fixed	11.5170	11.2400	104.7071	101.5747	99.9281	1,000,000
FXD1/2018/15Yr		KE5000008432	28-May-18	9-May-33	5,277	30,591.470	Fixed	12.6500	12.1875	103.0600	103.0252	106.8415	40,000,000
FXD1/2011/20Yr	(Re-opened)	KE2000002176	30-May-11	5-May-31	4,178	9,365.80	Fixed	10.0000	10.4958	96.9507	96.7309	95.1153	49,000,000
IFB 1/2011/12Yr		KE2000002242	3-Oct-11	18-Sep-23	1,392	10,283.10	Fixed	12.0000	10.1000	107.9823	105.6724	107.5204	20,000,000
IFB 1/2016/9Yr		KE5000004654	23-May-16	12-May-25	1,994	36,303.20	Fixed	12.5000	10.9000	105.3121	105.0374	113.3405	44,800,000
IFB 1/2016/15Yr		KE5000006659	24-Oct-16	6-Oct-31	4,332	40,029.65	Fixed	12.0000	12.0100	101.1123	99.9255	106.2523	100,000
IFB 1/2017/7Yr		KE5000007988	27-Nov-17	19-Nov-24	1,819	41,462.40	Fixed	12.5000	9.4000	110.0720	110.0377	107.9283	22,700,000
IFB 1/2018/15Yr		KE5000008093	29-Jan-18	10-Jan-33	4,794	41,250.34	Fixed	12.5000	11.9250	107.5240	103.4031	106.3873	15,000,000
IFB 1/2018/15Yr		KE5000008093	29-Jan-18	10-Jan-33	4,794	41,250.34	Fixed	12.5000	11.6000	109.5503	105.4294	106.3873	4,000,000
IFB 1/2018/15Yr		KE5000008093	29-Jan-18	10-Jan-33	4,794	41,250.34	Fixed	12.5000	12.2449	111.8322	107.7113	106.3873	2,300,000
IFB 1/2019/25Yr		KE5000009760	25-Mar-19	22-Feb-44	8,854	16,303.06	Fixed	12.2000	12.0000	103.5654	101.4203	99.2418	40,000,000
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,795	68,466.07	Fixed	11.7500	11.3100	103.8824	102.9463	99.3218	22,500,000
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,795	68,466.07	Fixed	11.7500	11.6047	101.8796	100.9435	99.3218	5,000,000
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	195	3,899.22	FIXED	13.0000				105.8021	
CTNB.BD.08.06.20/12.5		KE5000002872	15-Jun-15	8-Jun-20	195	2,100.77	FIXED	12.5000				100.0000	
CTNB.BD.08.06.20/12.5V		KE5000002989	15-Jun-15	8-Jun-20	195	2,100.77						8.5000	
STANBIC MULTICURRENCY MEDIUM TERM NOTE						-							
CFCB.BD.08/12/21-0042-12.95		KE4000002438	15-Dec-14	8-Dec-21	743	5,080.00	FIXED	12.9500				107.2325	
CBA FIXED MEDIUM TERM NOTE						-							
CBAB.BD.14/12/20-0041-12.75		KE4000003923	22-Dec-14	14-Dec-20	384	7,000.00	FIXED	12.7500				105.9373	
EABL FIXED MEDIUM TERM NOTE						-							
EABB.BD.19/03/18-0043-12.95		KE4000001547	23-Mar-15	19-Mar-20	114	5,000.00	FIXED	12.9500				99.9905	
EABB.BD.28/03/22-0052-14.17		KE5000007103	3-Apr-17	28-Mar-22	853	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	919	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	94	267.10	T.B (91) + 1.00%					90.0000	
RPBD.BD.03/08/20-0047-13.65		KE5000003102	10-Aug-15	3-Aug-20	251	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	510	1,297.10	FIXED	13.7500				100.0260	
FBKB.BD.19/04/21-0051-2.5		KE5000003870	26-Oct-15	19-Apr-21	510	600.70	T.B (182) + 2.50%					94.7367	
FBKB.BD.19/04/21-0050-14		KE5000003987	26-Oct-15	19-Apr-21	510	121.00	FIXED	14.0000				94.7367	

Turnover in Bonds.	
Today	Previous
2,489,423,569	**1,004,377,876**

Total Deals	
Today	Previous
126	**56**

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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