nairobi securities exchange

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

October 31, 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													October 31, 2019
TWO YEAR BONDS													
FXD 1/2019/2Yr		KE5000009323	28-Jan-19	25-Jan-21	452	23,774.63	Fixed	10.7010				101.0283	
FIVE YEAR BONDS													
FXD 1/2015/ 5Yr	(Re-opened)	KE5000002542	29-Jun-15	22-Jun-20	235	30,956.05	Fixed	13.1930				103.6338	
FXD 2/2015/ 5Yr		KE5000003094	30-Nov-15	23-Nov-20	389	30,673.85	Fixed	13.9200				105.8605	
FXD 1/2016/ 5Yr		KE5000004548	25-Apr-16	19-Apr-21	536	19,544.20	Fixed	14.3340				106.4648	
FXD 2/2016/ 5Yr		KE5000005107	25-Jul-16	19-Jul-21	627	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				105.7613	
FXD 1/2017/ 5Yr		KE5000007434	28-Aug-17	22-Aug-22	1,026	12,112.20	Fixed	12.4650				107.6538	
FXD 2/2017/ 5Yr		KE5000007764	23-Oct-17	17-Oct-22	1,082	13,504.64	Fixed	12.5170				106.3067	
FXD 1/2018/ 5Yr		KE5000008218	26-Mar-18	20-Mar-23	1,236	30,795.55	Fixed	12.2990				106.9611	
FXD 1/2019/ 5Yr		KE5000009547	25-Feb-19	19-Feb-24	1,572	20,593.62	Fixed	11.3040				105.1270	
FXD 2/2019/ 5Yr		KE6000001096	13-May-19	6-May-24	1,649	39,210.15	Fixed	10.8720				101.8845	
TEN YEAR BONDS													
FXD 1/2010/10Yr	(Re-opened)	KE4000003329	26-Apr-10	13-Apr-20	165	19,394.15	Fixed	8.7900				99.5118	
FXD 2/2010/10Yr	(Re-opened)	KE1000001998	1-Nov-10	19-Oct-20	354	18,849.90	Fixed	9.3070				99.5712	
FXD 1/2012/10Yr	(Re-opened)	KE2000002358	25-Jun-12	13-Jun-22	956	35,273.70	Fixed	12.7050				105.3868	
FXD 1/2013/10Yr	(Re-opened)	KE2000006037	1-Jul-13	19-Jun-23	1,327	39,248.20	Fixed	12.3710				109.6705	
FXD 1/2014/10Yr	(Re-opened)	KE3000008890	25-May-15	15-Jan-24	1,537	35,852.15	Fixed	12.1800				109.4960	
FXD 1/2016/10Yr		KE5000006329	29-Aug-16	17-Aug-26	2,482	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	3,210	40,606.85	Fixed	12.6860				106.1643	
FXD 2/2018/10Yr		KE5000009216	17-Dec-18	4-Dec-28	3,322	26,158.96	Fixed	12.5020				105.7345	
FXD 1/2019/10Yr		KE5000009653	25-Feb-19	12-Feb-29	3,392	32,808.00	Fixed	12.4380				104.6734	
FXD 2/2019/10Yr		KE5000009877	15-Apr-19	2-Apr-29	3,441	51,326.72	Fixed	12.3000				103.3830	
FXD 3/2019/10Yr		KE5000004876	19-Aug-19	6-Aug-29	3,567	45,014.80	Fixed	11.5170				100.6436	
FIFTEEN YEAR BONDS													
FXD1/2007/15Yr		KE1000001345	26-Mar-07	7-Mar-22	858	3,654.60	Fixed	14.5000				102.3850	
FXD2/2007/15Yr		KE1000001352	25-Jun-07	6-Jun-22	949	33,646.84	Fixed	13.5000				109.7235	
FXD3/2007/15Yr	(Re-opened)	KE1000001360	26-Nov-07	7-Nov-22	1,103	32,958.10	Fixed	12.5000				107.1242	
FXD1/2008/15Yr		KE1000001428	31-Mar-08	13-Mar-23	1,229	33,963.50	Fixed	12.5000				107.1822	
FXD1/2009/15Yr		KE4000003436	26-Oct-09	7-Oct-24	1,803	9,420.45	Fixed	12.5000				108.8200	
FXD1/2010/15Yr		KE4000003560	29-Mar-10	10-Mar-25	1,957	22,336.25	Fixed	10.2500				98.3678	
FXD2/2010/15Yr	(Re-opened)	KE2000001558	25-Apr-11	8-Dec-25	2,230	13,513.10	Fixed	9.0000				92.4912	
FXD1/2012/15Yr		KE4000003675	24-Sep-12	6-Sep-27	2,867	48,304.95	Fixed	11.0000	11.1500	100.5593	99.1994	98.1807	300,000,000
FXD1/2012/15Yr		KE4000003675	24-Sep-12	6-Sep-27	2,867	48,304.95	Fixed	11.0000	11.2500	100.0462	98.6883	98.1807	400,000,000
FXD1/2013/15Yr	(Re-opened)	KE4000003790	25-Feb-13	7-Feb-28	3,021	42,138.45	Fixed	11.2500				100.2495	
FXD2/2013/15Yr		KE4000003808	29-Apr-13	10-Apr-28	3,084	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				103.5976	
FXD2/2018/15Yr		KE5000008879	22-Oct-18	3-Oct-33	5,086	7,854.060	Fixed	12.7500				104.2480	
FXD1/2019/15Yr		KE5000009430	28-Jan-19	9-Jan-34	5,184	14,719.750	Fixed	12.8570	12.5000	105.6196	102.2994	102.9488	220,000,000
FXD2/2019/15Yr		KE6000001104	13-May-19	24-Apr-34	5,289	19,316.16	Fixed	12.7340				104.2750	
FXD3/2019/15Yr		KE6000001328	29-Jul-19	10-Jul-34	5,366	50,578.30	Fixed	12.3400				100.2232	
TWENTY YEAR BOND													
FXD1/2008/20Yr	(Re-opened)	KE1000001493	30-Jun-08	5-Jun-28	3,140	38,145.10	Fixed	13.7500				113.2817	
FXD1/2011/20Yr	(Re-opened)	KE2000002176	30-May-11	5-May-31	4,204	9,365.80	Fixed	10.0000				87.8769	
FXD1/2012/20Yr	(Re-opened)	KE4000003949	26-Nov-12	1-Nov-32	4,750	44,581.65	Fixed	12.0000				99.5961	
FXD1/2016/20Yr		KE5000006543	26-Sep-16	1-Sep-36	6,150	12,761.20	Fixed	14.0000				109.6946	
FXD1/2018/20Yr		KE5000008325	26-Mar-18	1-Mar-38	6,696	23,063.95	Fixed	13.2000				103.4856	
FXD2/2018/20Yr		KE5000008655	30-Jul-18	5-Jul-38	6,822	15,820.75	Fixed	13.2000				106.3216	
FXD1/2019/20Yr		KE5000009984	15-Apr-19	21-Mar-39	7,081	23,694.73	Fixed	12.8730				101.9645	
TWENTY FIVE YEAR BOND													
FXD1/2010/25Yr	(Re-opened)	KE4000003089	28-Jun-10	28-May-35	5,688	20,192.50	Fixed	11.2500				91.2611	
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	8,607	5,171.81	Fixed	13.4000				103.2196	
THIRTY YEAR BOND													
SDB 1/2011/30Yr	(Re-opened)	KE2000002135	28-Feb-11	21-Jan-41	7,753	28,144.70	Fixed	12.0000				94.1774	
INFRASTRUCTURE BONDS													
IFB 1/2008/12Yr		KE4000003196	23-Feb-09	8-Feb-21	466	7,868.37	Fixed	12.5000				104.1666	
IFB 2/2008/12Yr		KE4000003204	7-Dec-09	22-Nov-21	753	10,111.05	Fixed	12.0000				101.5126	
IFB 1/2011/12Yr		KE2000002242	3-Oct-11	18-Sep-23	1,418	10,283.10	Fixed	12.0000				106.0241	
IFB 1/2013/12Yr		KE3000008130	30-Sep-13	15-Sep-25	2,146	27,925.35	Fixed	11.0000				104.2501	
IFB 1/2014/12Yr		KE4000001109	27-Oct-14	12-Oct-26	2,538	35,480.90	Fixed	11.0000				103.9984	
IFB 1/2015/9Yr		KE5000004100	14-Dec-15	2-Dec-24	1,859	25,119.55	Fixed	11.0000				101.4092	
IFB 1/2015/12Yr		KE4000001653	30-Mar-15	15-Mar-27	2,692	51,192.20	Fixed	11.0000				102.1937	
IFB 1/2016/9Yr		KE5000004654	23-May-16	12-May-25	2,020	36,303.20	Fixed	12.5000				106.7977	
IFB 1/2018/15Yr		KE5000008659	24-Oct-18	8-Oct-33	4,358	40,029.65	Fixed	12.0000				108.2523	
IFB 1/2007/12Yr		KE5000005980	27-Feb-17	12-Feb-29	3,392	14,330.40	Fixed	12.5000				111.6234	
IFB 1/2017/7Yr		KE5000007388	27-Nov-17	18-Nov-24	1,845	41,462.40	Fixed	12.5000	10.4000	112.1291	106.7376	105.5842	200,000,000
IFB 1/2018/15Yr		KE5000008093	29-Jan-18	10-Jan-33	4,820	41,250.34	Fixed	12.5000				108.3856	
IFB 1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	6,934	40,393.25	Fixed	11.8500				102.8648	
IFB 1/2018/25Yr		KE5000009760	25-Mar-19	22-Feb-44	8,880	16,303.06	Fixed	12.2000				104.4940	
IFB 1/2018/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,821	68,466.07	Fixed	11.7500	12.0000	98.4617	98.3649	96.9308	100,000,000
IFB 1/2018/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,821	68,466.07	Fixed	11.7500	12.0500	98.1401	98.0433	96.9308	512,700,000
IFB 1/2018/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,821	68,466.07	Fixed	11.7500	12.1500	97.5017	97.4049	96.9308	500,000,000
IFB 1/2018/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,821	68,466.07	Fixed	11.7500	12.3101	96.4928	96.3960	96.9308	170,000,000
IFB 1/2018/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,821	68,466.07	Fixed	11.7500	12.1049	97.7888	97.6920	96.9308	100,000,000
IFB 1/2018/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,821	68,466.07	Fixed	11.7500	12.0000	98.4617	98.3649	96.9308	150,000,000
IFB 1/2018/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,821	68,466.07	Fixed	11.7500				96.9308	
MAB1/2017/3		KE5000006766	11-Apr-17	8-Apr-20	160	150.00	Fixed	10.0000	10.0000	100.6300	100.0000	100.0000	160,110
MAB2/2017/3		KE5000007210	11-Sep-17	7-Sep-20	312	444.00	Fixed	10.0000	10.0000	101.4000	100.0000	100.0000	965,240
BONDS SELL/BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES.50 MILLION													
FXD 1/2012/10Yr	(Re-opened)	KE2000002358	25-Jun-12	13-Jun-22	956	35,273.70	Fixed	12.7050	13.0000	104.0698	99.3229	105.3868	250,000
FXD1/2012/15Yr		KE4000003675	24-Sep-12	6-Sep-27	2,867	48,304.95	Fixed	11.0000	10.4900	104.0228	102.6627	98.1807	3,500,000
FXD 1/2019/10Yr		KE5000009653	25-Feb-19	12-Feb-29	3,392	32,808.00	Fixed	12.4380	11.0000	110.4701	108.2149	104.6734	5,000,000
FXD3/2019/15Yr		KE6000001328	29-Jul-19	10-Jul-34	5,366	50,578.30	Fixed	12.3400	11.0000	105.3270	103.0173	100.2232	9,000,000
IFB 1/2017/12Yr		KE5000006980	27-Feb-17	12-Feb-29	3,392	14,330.40	Fixed	12.5000	10.0400	112.7235	110.4570	111.6234	5,100,000
IFB 1/2018/15Yr		KE5000008093	29-Jan-18	10-Jan-33	4,820	41,250.34	Fixed	12.5000	12.7500	101.7312	98.5032	108.3856	1,000,000
IFB 1/2018/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,821	68,466.07	Fixed	11.7500	12.2601	96.8061	96.7093	96.9308	30,000,000
IFB 1/2018/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,821	68,466.07	Fixed	11.7500	11.5300	101.5651	101.4683	96.9308	27,300,000
IFB 1/2018/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,821	68,466.07	Fixed	11.7500	11.5400	101.4976	101.4008	96.9308	40,000,000
IFB 1/2018/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,821	68,466.07	Fixed	11.7500	11.5600	101.3626	101.2658	96.9308	18,500,000
IFB 1/2018/25Yr		KE5000009760	25-Mar-19	22-Feb-44	8,880	16,303.06	Fixed	12.2000	12.0000	102.7069	101.4333	104.4940	3,000,000
SDB 1/2011/30Yr	(Re-opened)	KE2000002135	28-Feb-11	21-Jan-41	7,753	28,144.70	Fixed	12.0000	13.0000	95.1950	92.7884	94.1774	200,000
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	221	3,899.22	FIXED	13.0000				99.9684	
CTNB.BD.08.06.20/12.5		KE5000002872	15-Jun-15	8-Jun-20	221	2,100.77	FIXED	12.5000				100.0000	
CTNB.BD.08.06.20/12.5V		KE5000002989	15-Jun-15	8-Jun-20	221	2,100.77						8.5000	
KENGEN PUBLIC INFRASTRUCTURE BOND OFFER 2019													
FXIB 1/2009/10Yr		KE1000001741	2-Nov-09	31-Oct-19	0	3,125.00	FIXED	12.5000				97.2695	
STANBIC MULTICURRENCY MEDIUM TERM NOTE					-								
CFCB.BD.08/12/21-0042-12.95		KE4000002438	15-Dec-14	8-Dec-21	769	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	410	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	140	5,000.00	FIXED	12.9500				99.9905	
EABB.BD.28/03/22-0052-14.17		KE5000007103	3-Apr-17	28-Mar-22	879	6,000.00	FIXED	14.1700				106.9028	
CHASE BANK FIXED MEDIUM S					-								
CHBO.BD.02/06/22-0044-13.5		KE5000002104	10-Jun-15	2-Jun-22	945	4,822.40	FIXED	13.2500				100.0000	
REAL PEOPLE MEDIUM TERM NOTE					-								
RPBO.BD.06/08/18-0046-13.45		KE5000002096	10-Aug-15	28-Feb-20	120	267.10	T.B (91) + 1.00%					90.0000	
RPBO.BD.03/08/20-0047-13.65		KE5000003102	10-Aug-15	3-Aug-20	277	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	536	1,297.10	FIXED	13.7500				103.6889	
FBKB.BD.19/04/21-0051-2.5		KE5000003870	26-Oct-15	19-Apr-21	536	600.70	T.B (182) + 2.50%					94.7367	
FBKB.BD.19/04/21-0050-14		KE5000003987	26-Oct-15	19-Apr-21	536	121.00	FIXED	14.0000				94.7367	

Turnover in Bonds	
Today	Previous
2,796,675,350	11,858,906,403

Total Deals	
Today	Previous
124	134

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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