nairobi securities exchange

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

December 9, 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													December 9, 2019
TWO YEAR BONDS													
FXD 1/2019/2Yr		KE5000009323	28-Jan-19	25-Jan-21	413	23,774.63	Fixed	10.7010				101.0283	
FIVE YEAR BONDS													
FXD 1/2015/ 5Yr	(Re-opened)	KE5000002542	29-Jun-15	22-Jun-20	196	30,956.05	Fixed	13.1930				102.9845	
FXD 2/2015/ 5Yr		KE5000003594	30-Nov-15	23-Nov-20	350	30,673.85	Fixed	13.9200				105.8605	
FXD 1/2016/ 5Yr		KE5000004548	25-Apr-16	19-Apr-21	497	19,544.20	Fixed	14.3340				106.4648	
FXD 2/2016/ 5Yr		KE5000005107	25-Jul-16	19-Jul-21	588	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	987	12,112.20	Fixed	12.4650				105.3058	
FXD 2/2017/ 5Yr		KE5000007764	23-Oct-17	17-Oct-22	1,043	13,504.64	Fixed	12.5170				106.2719	
FXD 1/2018/ 5Yr		KE5000008218	26-Mar-18	20-Mar-23	1,197	30,795.55	Fixed	12.2990				106.9611	
FXD 1/2019/ 5Yr		KE5000009547	25-Feb-19	19-Feb-24	1,533	20,593.62	Fixed	11.3040				105.1270	
FXD 2/2019/ 5Yr		KE6000001096	13-May-19	6-May-24	1,610	39,210.15	Fixed	10.8720				100.6386	
TEN YEAR BONDS													
FXD 1/2010/10Yr	(Re-opened)	KE4000003329	26-Apr-10	13-Apr-20	126	19,394.15	Fixed	8.7900				99.5118	
FXD 2/2010/10Yr	(Re-opened)	KE1000001998	1-Nov-10	19-Oct-20	315	18,849.90	Fixed	9.3070				99.5712	
FXD 1/2012/10Yr	(Re-opened)	KE2000002358	25-Jun-12	13-Jun-22	917	35,273.70	Fixed	12.7050				105.3868	
FXD 1/2013/10Yr	(Re-opened)	KE2000006037	1-Jul-13	19-Jun-23	1,288	39,248.20	Fixed	12.3710				104.9617	
FXD 1/2014/10Yr	(Re-opened)	KE3000008890	25-May-15	15-Jan-24	1,498	35,852.15	Fixed	12.1800				105.3624	
FXD 1/2016/10Yr		KE5000006329	29-Aug-16	17-Aug-26	2,443	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	3,171	40,606.85	Fixed	12.6860				105.8187	
FXD 2/2018/10Yr		KE5000009216	17-Dec-18	4-Dec-28	3,283	26,158.96	Fixed	12.5020				105.7345	
FXD 1/2019/10Yr		KE5000009653	25-Feb-19	12-Feb-29	3,353	32,808.00	Fixed	12.4380				104.6734	
FXD 2/2019/10Yr		KE5000009877	15-Apr-19	2-Apr-29	3,402	51,326.72	Fixed	12.3000				105.0925	
FXD 3/2019/10Yr		KE6000004876	19-Aug-19	6-Aug-29	3,528	45,014.80	Fixed	11.5170				95.6945	
FXD 4/2019/10Yr		KE6000005659	25-Nov-19	12-Nov-29	3,626	36,463.69	Fixed	12.2800				100.6030	
FIFTEEN YEAR BONDS													
FXD1/2007/15Yr		KE1000001345	26-Mar-07	7-Mar-22	819	3,654.60	Fixed	14.5000				102.3850	
FXD2/2007/15Yr		KE1000001352	25-Jun-07	6-Jun-22	910	33,646.84	Fixed	13.5000				109.7235	
FXD3/2007/15Yr	(Re-opened)	KE1000001360	26-Nov-07	7-Nov-22	1,064	32,958.10	Fixed	12.5000				106.3388	
FXD1/2008/15Yr		KE1000001428	31-Mar-08	13-Mar-23	1,190	33,963.50	Fixed	12.5000				107.1822	
FXD1/2009/15Yr		KE4000003436	26-Oct-09	7-Oct-24	1,764	9,420.45	Fixed	12.5000				108.8200	
FXD1/2010/15Yr		KE4000003550	29-Mar-10	10-Mar-25	1,918	22,336.25	Fixed	10.2500				98.3678	
FXD2/2010/15Yr	(Re-opened)	KE2000001558	25-Aer-11	8-Dec-25	2,191	13,513.10	Fixed	9.0000				92.4912	
FXD1/2012/15Yr		KE4000003675	24-Sep-12	6-Sep-27	2,828	48,304.95	Fixed	11.0000				94.9909	
FXD1/2013/15Yr	(Re-opened)	KE4000003790	25-Feb-13	7-Feb-28	2,982	42,138.45	Fixed	11.2500				100.2495	
FXD2/2013/15Yr		KE4000003808	29-Apr-13	10-Apr-28	3,045	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	5,047	7,854,060	Fixed	12.7500				104.2480	
FXD1/2019/15Yr		KE5000009430	28-Jan-19	9-Jan-34	5,145	14,719,750	Fixed	12.8570				103.8216	
FXD2/2019/15Yr		KE6000001104	13-May-19	24-Apr-34	5,250	19,316.16	Fixed	12.7340				102.8499	
FXD3/2019/15Yr		KE6000001328	29-Jul-19	10-Jul-34	5,327	50,578.30	Fixed	12.3400				100.2309	
TWENTY YEAR BOND													
FXD1/2008/20Yr	(Re-opened)	KE1000001493	30-Jun-08	5-Jun-28	3,101	38,145.10	Fixed	13.7500				110.7150	
FXD1/2011/20Yr	(Re-opened)	KE2000002176	30-May-11	5-May-31	4,165	9,365.80	Fixed	10.0000				96.7036	
FXD1/2012/20Yr	(Re-opened)	KE4000003949	26-Nov-12	1-Nov-32	4,711	44,581.65	Fixed	12.0000				100.3249	
FXD1/2015/20Yr		KE5000006543	26-Sep-16	1-Sep-36	6,111	12,761.20	Fixed	14.0000				109.2749	
FXD1/2018/20Yr		KE5000008325	26-Mar-18	1-Mar-38	6,657	23,063.95	Fixed	13.2000				101.0698	
FXD2/2018/20Yr		KE5000008655	30-Jul-18	5-Jul-38	6,793	15,820.75	Fixed	13.2000				102.7727	
FXD1/2019/20Yr		KE5000009984	15-Apr-19	21-Mar-39	7,042	23,694.73	Fixed	12.8730				100.4791	
TWENTY FIVE YEAR BOND													
FXD1/2010/25Yr	(Re-opened)	KE4000003089	28-Jun-10	28-May-35	5,649	20,192.50	Fixed	11.2500				91.2611	
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	8,568	5,171.81	Fixed	13.4000				103.2196	
THIRTY YEAR BOND													
SDB 1/2011/30Yr	(Re-opened)	KE2000002135	28-Feb-11	21-Jan-41	7,714	28,144.70	Fixed	12.0000				94.1774	
INFRASTRUCTURE BONDS													
IFB 1/2008/12Yr		KE4000003196	23-Feb-09	8-Feb-21	427	7,868.37	Fixed	12.5000				104.1666	
IFB 2/2009/12Yr		KE4000003204	7-Dec-09	22-Nov-21	714	10,111.05	Fixed	12.0000				101.5126	
IFB 1/2011/12Yr		KE2000002242	3-Oct-11	18-Sep-23	1,379	10,283.10	Fixed	12.0000				107.5204	
IFB 1/2013/12Yr		KE3000008130	30-Sep-13	15-Sep-25	2,107	27,925.35	Fixed	11.0000				104.2521	
IFB 1/2014/12Yr		KE4000001109	27-Oct-14	12-Oct-26	2,499	35,480.90	Fixed	11.0000				103.9984	
IFB 1/2015/9Yr		KE5000004100	14-Dec-15	2-Dec-24	1,820	25,119.55	Fixed	11.0000				101.4092	
IFB 1/2015/12Yr		KE4000001653	30-Mar-15	15-Mar-27	2,653	51,192.20	Fixed	11.0000				101.4009	
IFB 1/2016/9Yr		KE5000004654	23-May-16	12-May-25	1,981	36,303.20	Fixed	12.5000				107.1782	
IFB 1/2016/15Yr		KE5000006659	24-Oct-16	6-Oct-31	4,319	40,029.65	Fixed	12.0000				106.2523	
IFB 1/2017/12Yr		KE5000006980	27-Feb-17	12-Feb-29	3,353	14,330.40	Fixed	12.5000				111.6234	
IFB 1/2017/7Yr		KE5000007988	27-Nov-17	18-Nov-24	1,806	41,462.40	Fixed	12.5000				104.6858	
IFB 1/2018/15Yr		KE5000008093	29-Jan-18	10-Jan-33	4,781	41,250.34	Fixed	12.5000				106.0946	
IFB 1/2019/20Yr		KE5000009109	19-Nov-18	25-Oct-38	6,895	40,393.25	Fixed	11.9500				100.6120	
IFB 1/2019/22Yr		KE5000009760	25-Mar-19	22-Feb-44	8,841	16,303.06	Fixed	12.2000				100.6846	
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,782	68,466.07	Fixed	11.7500	11.6500	101.9886	100.6328	99.1530	50,000,000
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,782	68,466.07	Fixed	11.7500	11.7500	101.3262	99.9704	99.1530	500,000,000
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,782	68,466.07	Fixed	11.7500	11.8000	100.9974	99.6416	99.1530	200,000,000
MAB1/2017/3		KE5000006766	11-Apr-17	8-Apr-20	121	150.00	Fixed	10.0000	10.0000	101.7000	100.0000	100.0000	116,750
MAB2/2017/3		KE5000007210	11-Sep-17	7-Sep-20	273	444.00	Fixed	10.0000	10.0000	102.4700	100.0000	100.0000	275,598
BONDS SELL/BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES.50 MILLION													
FXD 3/2019/10Yr		KE6000004876	19-Aug-19	6-Aug-29	3,528	45,014.80	Fixed	11.5170	11.3900	104.2398	100.6961	95.6945	5,000,000
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,782	68,466.07	Fixed	11.7500	11.2600	104.6368	103.2810	99.1530	18,800,000
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,782	68,466.07	Fixed	11.7500	11.4700	103.1979	101.8421	99.1530	3,200,000
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,782	68,466.07	Fixed	11.7500	11.6500	101.9886	100.6328	99.1530	800,000
IFB 1/2019/25Yr		KE5000009760	25-Mar-19	22-Feb-44	8,841	16,303.06	Fixed	12.2000	12.4900	100.4807	97.8999	100.6846	1,000,000
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	182	3,899.22	FIXED	13.0000				105.8021	
CTNB.BD.08.06.20/12.5		KE5000002872	15-Jun-15	8-Jun-20	182	2,100.77	FIXED	12.5000				100.0000	
CTNB.BD.08.06.20/12.5V		KE5000002989	15-Jun-15	8-Jun-20	182	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	730	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	371	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	101	5,000.00	FIXED	12.9500				101.0119	
EABB.BD.28/03/22-0052-14.17		KE5000007103	3-Apr-17	28-Mar-22	840	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	906	4,822.40	FIXED	13.2500				100.0000	
REAL PEOPLE MEDIUM TERM NOTE					-								
RPBD.BD.09/08/18-0046-13.65		KE5000002096	10-Aug-15	28-Feb-20	81	267.10	T.B (91) + 1.00%					90.0000	
RPBD.BD.03/08/20-0047-13.65		KE5000003102	10-Aug-15	3-Aug-20	236	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	497	1,297.10	FIXED	13.7500				100.0260	
FBKB.BD.19/04/21-0051-2.5		KE5000003570	26-Oct-15	19-Apr-21	497	600.70	T.B (182) + 2.50%					94.7367	
FBKB.BD.19/04/21-0050-14		KE5000003987	26-Oct-15	19-Apr-21	497	121.00	FIXED	14.0000				94.7367	

Turnover in Bonds	
Today	Previous
779,192,348	653,293,988

Total Deals	
Today	Previous
40	46

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.

FB: Floatine Rate Treasure Bond **MA**: 12 weeks 91 dav rates Mwoine Avenaue **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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