nairobi securities exchange

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

December 20, 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 20, 2019
TWO YEAR BONDS													
FXD 1/2019/2Y		KE5000009323	28-Jan-19	25-Jan-21	402	23,774.63	Fixed	10.7010				101.0283	
FIVE YEAR BONDS													
FXD 1/2015/ 5Y	(Re-opened)	KE5000002542	29-Jun-15	22-Jun-20	185	30,956.05	Fixed	13.1930				102.9845	
FXD 2/2015/ 5Y		KE5000003094	30-Nov-15	23-Nov-20	339	30,673.85	Fixed	13.9200				105.8605	
FXD 1/2016/ 5Y		KE5000004548	25-Apr-16	19-Apr-21	486	19,544.20	Fixed	14.3340				106.4648	
FXD 2/2016/ 5Y		KE5000005107	25-Jul-16	19-Jul-21	577	24,395.30	Fixed	14.0690				107.4712	
FXD 3/2016/ 5Y		KE5000006436	26-Sep-16	20-Sep-21	1,111	23,051.05	Fixed	13.1120				105.4053	
FXD 1/2017/ 5Y		KE5000007434	28-Aug-17	22-Aug-22	976	12,112.20	Fixed	12.4650				105.3058	
FXD 2/2017/ 5Y		KE5000007764	23-Oct-17	17-Oct-22	1,032	13,504.64	Fixed	12.5170				106.2719	
FXD 1/2018/ 5Y		KE5000008218	26-Mar-18	20-Mar-23	1,186	30,795.55	Fixed	12.2990				106.9611	
FXD 1/2019/ 5Y		KE5000009547	25-Feb-19	19-Feb-24	1,522	20,593.62	Fixed	11.3040				105.1270	
FXD 2/2019/ 5Y		KE5000010096	13-May-19	6-May-24	1,599	39,210.15	Fixed	10.8720				100.6386	
FXD 3/2019/ 5Y		KE6000005766	16-Dec-19	9-Dec-24	1,816	18,740.55	Fixed	11.4920				99.9974	
TEN YEAR BONDS													
FXD 1/2010/10Y	(Re-opened)	KE4000003329	26-Apr-10	13-Apr-20	115	19,394.15	Fixed	8.7900				99.8130	
FXD 2/2010/10Y	(Re-opened)	KE1000001998	1-Nov-10	19-Oct-20	304	18,849.90	Fixed	9.3070				99.5712	
FXD 1/2012/10Y	(Re-opened)	KE2000002358	25-Jun-12	13-Jun-22	906	35,273.70	Fixed	12.7050				105.3868	
FXD 1/2013/10Y	(Re-opened)	KE2000006037	1-Jul-13	19-Jun-23	1,277	39,248.20	Fixed	12.3710				104.9617	
FXD 1/2014/10Y	(Re-opened)	KE3000008890	25-May-15	15-Jan-24	1,487	35,852.15	Fixed	12.1800				105.3624	
FXD 1/2016/10Y		KE5000006329	29-Aug-16	17-Aug-26	2,432	18,306.45	Fixed	15.0390				121.7105	
FXD 1/2017/10Y		KE5000007327	31-Jul-17	19-Jul-27	3,078	27,541.80	Fixed	12.9660				109.3700	
FXD 1/2018/10Y		KE5000008782	27-Aug-18	14-Aug-28	3,160	40,606.85	Fixed	12.6860				103.8582	
FXD 2/2018/10Y		KE5000009216	17-Dec-18	4-Dec-28	3,272	26,158.96	Fixed	12.5020				105.7345	
FXD 1/2019/10Y		KE5000009653	25-Feb-19	12-Feb-29	3,342	32,808.00	Fixed	12.4380				104.6734	
FXD 2/2019/10Y		KE5000009877	15-Apr-19	2-Apr-29	3,391	51,326.72	Fixed	12.3000				105.0925	
FXD 3/2019/10Y		KE6000004876	19-Aug-19	6-Aug-29	3,517	45,014.80	Fixed	11.5170				95.6945	
FXD 4/2019/10Y		KE6000005659	25-Nov-19	12-Nov-29	3,615	36,463.69	Fixed	12.2800	12.3500	100.4274	99.5840	100.1490	50,000,000
FIFTEEN YEAR BONDS													
FXD1/2007/15Y		KE1000001345	26-Mar-07	7-Mar-22	808	3,654.60	Fixed	14.5000				102.3850	
FXD2/2007/15Y		KE1000001352	25-Jun-07	6-Jun-22	899	33,646.84	Fixed	13.5000				109.7235	
FXD3/2007/15Y	(Re-opened)	KE1000001360	26-Nov-07	7-Nov-22	1,053	32,958.10	Fixed	12.5000				106.3388	
FXD1/2008/15Y		KE1000001428	31-Mar-08	13-Mar-23	1,179	33,963.50	Fixed	12.5000				107.1822	
FXD1/2009/15Y		KE4000003436	26-Oct-09	7-Oct-24	1,753	9,420.45	Fixed	12.5500				108.8200	
FXD1/2010/15Y		KE4000003550	29-Mar-10	10-Mar-25	1,907	22,336.25	Fixed	10.2500				98.3678	
FXD2/2010/15Y	(Re-opened)	KE2000001558	25-Apr-11	8-Dec-25	2,180	13,513.10	Fixed	9.0000				92.4912	
FXD1/2012/15Y		KE4000003675	24-Sep-12	6-Sep-27	2,817	48,304.95	Fixed	11.0000				94.8908	
FXD1/2013/15Y	(Re-opened)	KE4000003790	25-Feb-13	7-Feb-28	2,971	42,138.45	Fixed	11.2500				97.0410	
FXD2/2013/15Y		KE4000003808	29-Apr-13	10-Apr-28	3,034	24,001.225	Fixed	12.0000				100.8834	
FXD1/2018/15Y		KE5000008432	28-May-18	9-May-33	5,277	30,591.470	Fixed	12.6500				99.6158	
FXD2/2018/15Y		KE5000008879	22-Oct-18	3-Oct-33	5,036	7,854.060	Fixed	12.7500				104.2480	
FXD1/2019/15Y		KE5000009430	28-Jan-19	9-Jan-34	5,134	14,719.750	Fixed	12.8570	12.7000	106.0719	100.9856	103.8216	300,000,000
FXD2/2019/15Y		KE6000001104	13-May-19	24-Apr-34	5,238	19,316.16	Fixed	12.7340				99.4224	
FXD3/2019/15Y		KE6000001328	29-Jul-19	10-Jul-34	5,316	50,578.30	Fixed	12.3400	12.3300	104.9181	100.0363	96.9598	80,000,000
FXD3/2019/15Y		KE6000001328	29-Jul-19	10-Jul-34	5,316	50,578.30	Fixed	12.3400	12.4000	104.4505	99.5687	96.9598	150,000,000
TWENTY YEAR BOND													
FXD1/2008/20Y	(Re-opened)	KE1000001493	30-Jun-08	5-Jun-28	3,090	38,145.10	Fixed	13.7500				110.7150	
FXD1/2011/20Y	(Re-opened)	KE2000002176	30-May-11	5-May-31	4,154	9,365.80	Fixed	10.0000				96.7036	
FXD1/2012/20Y	(Re-opened)	KE4000002949	26-Nov-12	1-Nov-32	4,700	44,581.65	Fixed	12.0000				100.3249	
FXD1/2016/20Y		KE5000006543	26-Sep-16	1-Sep-36	6,100	12,761.20	Fixed	14.0000				109.2749	
FXD1/2018/20Y		KE5000008325	26-Mar-18	1-Mar-38	6,646	23,063.95	Fixed	13.2000				101.0698	
FXD2/2018/20Y		KE5000008655	30-Jul-18	5-Jul-38	6,772	15,820.75	Fixed	13.2000				102.7727	
FXD1/2019/20Y		KE5000009984	15-Apr-19	21-Mar-39	7,031	23,694.73	Fixed	12.8730				100.4791	
TWENTY FIVE YEAR BOND													
FXD1/2010/25Y	(Re-opened)	KE4000003089	28-Jun-10	28-May-35	5,638	20,192.50	Fixed	11.2500				91.2611	
FXD1/2018/25Y		KE5000008549	25-Jun-18	25-May-43	8,557	5,171.81	Fixed	13.4000				103.2196	
THIRTY YEAR BOND													
SDB 1/2011/30Yr	(Re-opened)	KE2000002135	28-Feb-11	21-Jan-41	7,703	28,144.70	Fixed	12.0000				94.1774	
INFRASTRUCTURE BONDS													
IFB 1/2008/12Yr		KE4000003196	23-Feb-09	8-Feb-21	416	7,868.37	Fixed	12.5000				104.1666	
IFB 2/2008/12Yr		KE4000003204	7-Dec-09	22-Nov-21	703	10,111.05	Fixed	12.0000				101.5126	
IFB 1/2011/12Yr		KE2000002242	3-Oct-11	18-Sep-23	1,368	10,283.10	Fixed	12.0000				107.5204	
IFB 1/2013/12Yr		KE3000008130	30-Sep-13	15-Sep-25	2,096	27,925.35	Fixed	11.0000				104.2501	
IFB 1/2014/12Yr		KE4000001109	27-Oct-14	12-Oct-26	2,488	35,480.90	Fixed	11.0000	10.6577	103.0743	101.2611	100.5326	170,000,000
IFB 1/2015/9Yr		KE5000004100	14-Dec-15	2-Dec-24	1,809	25,119.55	Fixed	11.0000				101.4092	
IFB 1/2015/12Yr		KE4000001653	30-Mar-15	15-Mar-27	2,642	51,192.20	Fixed	11.0000	10.5500	103.8991	101.2398	100.8119	102,900,000
IFB 1/2016/8Yr		KE5000006654	23-May-16	12-May-25	1,970	36,303.20	Fixed	12.5000				105.1496	
IFB 1/2016/15Yr		KE5000006659	24-Oct-16	6-Oct-31	4,308	40,029.65	Fixed	12.0000				106.2523	
IFB 1/2017/12Yr		KE5000006980	27-Feb-17	12-Feb-29	3,342	14,330.40	Fixed	12.5000				111.6234	
IFB 1/2017/7Yr		KE5000007988	27-Nov-17	18-Nov-24	1,795	41,462.40	Fixed	12.5000				106.9184	
IFB 1/2018/15Yr		KE5000008093	29-Jan-18	10-Jan-33	4,770	41,260.34	Fixed	12.5000				105.1084	
IFB 1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	6,884	40,393.25	Fixed	11.9500				100.6120	
IFB 1/2018/25Yr		KE5000009760	25-Mar-19	22-Feb-44	8,830	16,303.06	Fixed	12.2000	11.9500	104.7348	101.7853	100.6846	220,000,000
IFB 1/2019/15Yr		KE6000005543	28-Oct-19	8-Oct-35	5,771	68,466.07	Fixed	11.7500	11.8500	101.0212	99.3103	103.2452	200,000,000
IFB 1/2019/15Yr		KE6000005543	28-Oct-19	8-Oct-35	5,771	68,466.07	Fixed	11.7500	11.7500	101.6764	99.9655	103.2452	400,000,000
MAB1/2017/3		KE5000006766	11-Apr-17	8-Apr-20	110	150.00	Fixed	10.0000	10.0000	102.0100	100.0000	100.0000	70,000
MAB2/2017/3		KE5000007210	11-Sep-17	7-Sep-20	262	444.00	Fixed	10.0000	10.0000	102.7800	100.0000	100.0000	337,254
BONDS SELL/BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES.50 MILLION													
FXD1/2008/15Y		KE1000001428	31-Mar-08	13-Mar-23	1,179	33,963.50	Fixed	12.5000	11.5150	105.8205	102.5581	107.1822	350,000
FXD1/2012/20Yr	(Re-opened)	KE4000003949	26-Nov-12	1-Nov-32	4,700	44,581.65	Fixed	12.0000	12.4000	98.4855	97.4306	100.3249	5,250,000
FXD 1/2014/10Yr	(Re-opened)	KE3000008890	25-May-15	15-Jan-24	1,487	35,852.15	Fixed	12.1800	11.2500	108.0094	102.9567	105.3624	20,000,000
FXD 1/2016/ 5Yr		KE5000004548	25-Apr-16	19-Apr-21	486	19,544.20	Fixed	14.3340	10.0084	107.6078	105.2451	106.4648	30,000,000
FXD 1/2017/10Yr		KE5000007327	31-Jul-17	19-Jul-27	3,078	27,541.80	Fixed	12.9660	11.6776	111.4774	106.3480	109.3700	10,000,000
FXD 2/2010/10Yr	(Re-opened)	KE1000001998	1-Nov-10	19-Oct-20	304	18,849.90	Fixed	9.3070	9.4886	101.3678	99.8337	99.5712	20,000,000
FXD2/2010/15Yr	(Re-opened)	KE2000001558	25-Apr-11	8-Dec-25	2,180	13,513.10	Fixed	9.0000	11.4976	89.4944	89.3955	92.4912	10,000,000
FXD 2/2015/ 5Yr		KE5000003094	30-Nov-15	23-Nov-20	339	30,673.85	Fixed	13.9200	9.7042	104.6063	103.6503	105.8605	20,000,000
FXD 2/2016/ 5Yr		KE5000005107	25-Jul-16	19-Jul-21	577	24,395.30	Fixed	14.0690	10.1011	111.4925	105.6562	107.4712	21,000,000
FXD 2/2019/ 5Yr		KE6000001096	13-May-19	6-May-24	1,599	39,210.15	Fixed	10.8720	11.3616	99.4825	98.3176	100.6386	5,000,000
FXD2/2019/15Yr		KE6000001104	13-May-19	24-Apr-34	5,239	19,316.16	Fixed	12.7340	12.5000	102.8772	101.5128	99.4224	8,900,000
FXD3/2019/15Yr		KE6000001328	29-Jul-19	10-Jul-34	5,316	50,578.30	Fixed	12.3400	12.2000	105.7954	100.9136	96.9598	6,600,000
FXD3/2019/15Yr		KE6000001328	29-Jul-19	10-Jul-34	5,316	50,578.30	Fixed	12.3400	12.1500	106.1360	101.2542	96.9598	10,000,000
IFB 1/2011/12Yr		KE2000002242	3-Oct-11	18-Sep-23	1,368	10,283.10	Fixed	12.0000	9.9000	109.3244	106.4233	107.5204	5,000,000
IFB 1/2015/12Yr		KE4000001653	30-Mar-15	15-Mar-27	2,642	51,192.20	Fixed	11.0000	11.2500	101.9249	99.2656	100.8119	2,200,000
IFB 1/2017/12Yr		KE5000006980	27-Feb-17	12-Feb-29	3,342	14,330.40	Fixed	12.5000	12.5089	103.9050	99.9215	111.6234	20,000,000
IFB 1/2017/12Yr		KE5000006980	27-Feb-17	12-Feb-29	3,342	14,330.40	Fixed	12.5000	10.2200	113.4417	109.4582	111.6234	3,000,000
IFB 1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	6,884	40,393.25	Fixed	11.9500	11.2500	105.5406	104.4901	100.6120	2,300,000
IFB 1/2019/18Yr		KE6000005543	28-Oct-19	8-Oct-35	5,771	68,466.07	Fixed	11.7500	11.2600	104.9837	103.2728	103.2452	24,300,000
CORPORATE BONDS													
CENTUM BOND SENIOR UNSECURED FIXED RATE AND EQUITY LINKED NOTES													
CTN B.BD.08.06.20/13		KE5000002785	15-Jun-15	8-Jun-20	171	3,899.22	FIXED	13.0000				105.8021	
CTNB.BD.08.06.20/12.5		KE5000002872	15-Jun-15	8-Jun-20	171	2,100.77	FIXED	12.5000				100.0000	
CTNB.BD.08.06.20/12.5V		KE5000002989	15-Jun-15	8-Jun-20	171	2,100.77						8.5000	
STANBIC MULTICURRENCY MEDIUM TERM NOTE					-								
CTCB.BD.08/12/21-0042-12.95		KE4000002438	15-Dec-14	8-Dec-21	719	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	360	7,000.00	FIXED	12.7500				105.9373	
EABL FIXED MEDIUM TERM NOTE					-								
EABB.BD.19/03/18-0044-12.95		KE4000001547	23-Mar-15	19-Mar-20	90*	5,000.00	FIXED	12.9500				101.0119	
EABB.BD.28/03/22-0052-14.17		KE5000007103	3-Apr-17	28-Mar-22	829	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	895	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	70*	267.10	T.B (91) + 1.00%					90.0000	
RPBD.BD.03/08/20-0047-13.65		KE5000003102	10-Aug-15	3-Aug-20	227	1,036.00	T.B (91) + 1.00%					101.5187	
FAMILY BANK MEDIUM TERM NOTE					-								
FBKB.BD.15/04/21-0049-13.75		KE5000003763	26-Oct-15	19-Apr-21	486	1,297.10	FIXED	13.7500				100.0260	
FBKB.BD.15/04/21-0051-2.5		KE5000003870	26-Oct-15	19-Apr-21	486	600.70	T.B (182) + 2.50%					94.7367	
FBKB.BD.15/04/21-0050-14		KE5000003987	26-Oct-15	19-Apr-21	486	121.00	FIXED	14.0000				94.7367	

Turnover in Bonds.	
Today	Previous
1,897,207,254	1,131,748,114

Total Deals	
Today	Previous
82	67

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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