nairobi securities exchange

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

December 30, 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 30, 2019
TWO YEAR BONDS													
FXD 1/2019/2Yr		KE5000009323	28-Jan-19	25-Jan-21	392	23,774.63	Fixed	10.7010				101.0283	
FIVE YEAR BONDS													
FXD 1/2015/ 5Yr	(Re-opened)	KE5000002542	29-Jun-15	22-Jun-20	175	30,956.05	Fixed	13.1930				102.9845	
FXD 2/2015/ 5Yr		KE5000003094	30-Nov-15	23-Nov-20	329	30,673.85	Fixed	13.9200				105.8605	
FXD 1/2016/ 5Yr		KE5000004548	25-Apr-16	19-Apr-21	476	19,544.20	Fixed	14.3340				105.2136	
FXD 2/2016/ 5Yr		KE5000005107	25-Jul-16	19-Jul-21	567	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	966	12,112.20	Fixed	12.4650				105.3058	
FXD 2/2017/ 5Yr		KE5000007764	23-Oct-17	17-Oct-22	1,022	13,504.64	Fixed	12.5170				106.2719	
FXD 1/2018/ 5Yr		KE5000008218	26-Mar-18	20-Mar-23	1,176	30,795.55	Fixed	12.2990				106.9611	
FXD 1/2019/ 5Yr		KE5000009547	25-Feb-19	19-Feb-24	1,512	20,593.62	Fixed	11.3040				105.1270	
FXD 2/2019/ 5Yr		KE6000001596	13-May-19	6-May-24	1,589	39,210.15	Fixed	10.8720				100.6386	
FXD 3/2019/ 5Yr		KE6000005766	16-Dec-19	9-Dec-24	1,806	28,491.06	Fixed	11.4920				99.9974	
TEN YEAR BONDS													
FXD 1/2010/10Yr	(Re-opened)	KE4000003329	26-Apr-10	13-Apr-20	105	19,394.15	Fixed	8.7900				99.8130	
FXD 2/2010/10Yr	(Re-opened)	KE1000001998	1-Nov-10	19-Oct-20	294	18,849.90	Fixed	9.3070				99.5712	
FXD 1/2012/10Yr	(Re-opened)	KE2000002358	25-Jun-12	13-Jun-22	896	35,273.70	Fixed	12.7050				105.3868	
FXD 1/2013/10Yr	(Re-opened)	KE2000006037	1-Jul-13	19-Jun-23	1,267	39,248.20	Fixed	12.3710				104.9617	
FXD 1/2014/10Yr	(Re-opened)	KE3000008890	25-May-15	15-Jan-24	1,477	35,852.15	Fixed	12.1800				105.3624	
FXD 1/2016/10Yr		KE5000006329	29-Aug-16	17-Aug-26	2,422	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	3,150	40,606.85	Fixed	12.6860				103.8582	
FXD 2/2018/10Yr		KE5000009216	17-Dec-18	4-Dec-28	3,262	26,158.96	Fixed	12.5020				105.7345	
FXD 1/2019/10Yr		KE5000009653	25-Feb-19	12-Feb-29	3,332	32,808.00	Fixed	12.4380				99.8127	
FXD 2/2019/10Yr		KE5000009877	15-Apr-19	2-Apr-29	3,381	51,326.72	Fixed	12.3000				105.0925	
FXD 3/2019/10Yr		KE6000004876	19-Aug-19	6-Aug-29	3,507	45,014.80	Fixed	11.5170				95.6945	
FXD 4/2019/10Yr		KE6000005659	25-Nov-19	12-Nov-29	3,605	36,463.69	Fixed	12.2800				100.1461	
FIFTEEN YEAR BONDS													
FXD1/2007/15Yr		KE1000001345	26-Mar-07	7-Mar-22	798	3,654.60	Fixed	14.5000				102.3850	
FXD2/2007/15Yr		KE1000001352	25-Jun-07	6-Jun-22	889	33,646.84	Fixed	13.5000				109.7235	
FXD3/2007/15Yr	(Re-opened)	KE1000001360	26-Nov-07	7-Nov-22	1,043	32,958.10	Fixed	12.5000				106.3388	
FXD1/2008/15Yr		KE1000001428	31-Mar-08	13-Mar-23	1,169	33,963.50	Fixed	12.5000				107.1822	
FXD1/2009/15Yr		KE4000003436	26-Oct-09	7-Oct-24	1,743	9,420.45	Fixed	12.5000				108.8200	
FXD1/2010/15Yr		KE4000003550	29-Mar-10	10-Mar-25	1,897	22,336.25	Fixed	10.2500				98.3678	
FXD2/2010/15Yr	(Re-opened)	KE2000001558	25-Apr-11	8-Dec-25	2,170	13,513.10	Fixed	9.0000				92.4912	
FXD1/2012/15Yr		KE4000003675	24-Sep-12	6-Sep-27	2,807	48,304.95	Fixed	11.0000				94.9909	
FXD1/2013/15Yr	(Re-opened)	KE4000003790	25-Feb-13	7-Feb-28	2,961	42,138.45	Fixed	11.2500				97.0410	
FXD2/2013/15Yr		KE4000003808	29-Apr-13	10-Apr-28	3,024	24,001.225	Fixed	12.0000				100.8834	
FXD1/2018/15Yr		KE5000008432	28-May-18	9-May-33	5,277	30,591.470	Fixed	12.6500				99.6158	
FXD2/2018/15Yr		KE5000008879	22-Oct-18	3-Oct-33	5,026	7,854.060	Fixed	12.7500				104.2480	
FXD1/2019/15Yr		KE5000009430	28-Jan-19	9-Jan-34	5,124	14,719.750	Fixed	12.8570				102.3090	
FXD2/2019/15Yr		KE6000001104	13-May-19	24-Apr-34	5,229	19,316.16	Fixed	12.7240				99.4224	
FXD3/2019/15Yr		KE6000001328	29-Jul-19	10-Jul-34	5,306	50,578.30	Fixed	12.3400				99.5687	
TWENTY YEAR BOND													
FXD1/2008/20Yr	(Re-opened)	KE1000001493	30-Jun-08	5-Jun-28	3,080	38,145.10	Fixed	13.7500				110.7150	
FXD1/2011/20Yr	(Re-opened)	KE2000002176	30-May-11	5-May-31	4,144	9,365.80	Fixed	10.0000				96.7036	
FXD1/2012/20Yr	(Re-opened)	KE4000003949	26-Nov-12	1-Nov-32	4,690	44,581.65	Fixed	12.0000				100.3249	
FXD1/2016/20Yr		KE5000006543	26-Sep-16	1-Sep-36	6,090	12,761.20	Fixed	14.0000				109.2749	
FXD1/2018/20Yr		KE5000008325	26-Mar-18	1-Mar-38	6,636	23,063.95	Fixed	13.2000				101.0698	
FXD2/2018/20Yr		KE5000008655	30-Jul-18	5-Jul-38	6,752	15,820.75	Fixed	13.2000				102.7727	
FXD1/2019/20Yr		KE5000009984	15-Apr-19	21-Mar-39	7,021	23,694.73	Fixed	12.8730				100.4791	
TWENTY FIVE YEAR BOND													
FXD1/2010/25Yr	(Re-opened)	KE4000003089	28-Jun-10	28-May-35	5,628	20,192.50	Fixed	11.2500				91.2611	
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	8,547	5,171.81	Fixed	13.4000				103.2196	
THIRTY YEAR BOND													
SDB 1/2011/30Yr	(Re-opened)	KE2000002135	28-Feb-11	21-Jan-41	7,693	28,144.70	Fixed	12.0000				94.1774	
INFRASTRUCTURE BONDS													
IFB 1/2008/12Yr		KE4000003196	23-Feb-09	8-Feb-21	406	7,868.37	Fixed	12.5000				104.1666	
IFB 2/2008/12Yr		KE4000003204	7-Dec-09	22-Nov-21	693	10,111.05	Fixed	12.0000				101.5128	
IFB 1/2011/12Yr		KE2000002242	3-Oct-11	18-Sep-23	1,358	10,283.10	Fixed	12.0000				107.5204	
IFB 1/2013/12Yr		KE3000008130	30-Sep-13	15-Sep-25	2,086	27,925.35	Fixed	11.0000				104.2501	
IFB 1/2014/12Yr		KE4000001109	27-Oct-14	12-Oct-26	2,478	35,480.90	Fixed	11.0000				101.2611	
IFB 1/2015/9Yr		KE5000004100	14-Dec-15	2-Dec-24	1,799	25,119.55	Fixed	11.0000				101.4092	
IFB 1/2015/12Yr		KE4000001653	30-Mar-15	15-Mar-27	2,632	51,192.20	Fixed	11.0000				101.2398	
IFB 1/2016/9Yr		KE5000004654	23-May-16	12-May-25	1,960	36,303.20	Fixed	12.5000				106.2250	
IFB 1/2016/15Yr		KE5000006659	24-Oct-16	6-Oct-31	4,298	40,029.65	Fixed	12.0000				106.2523	
IFB 1/2017/12Yr		KE5000006980	27-Feb-17	12-Feb-29	3,332	14,330.40	Fixed	12.5000				111.6234	
IFB 1/2017/7Yr		KE5000007988	27-Nov-17	18-Nov-24	1,785	41,462.40	Fixed	12.5000				106.9184	
IFB 1/2018/15Yr		KE5000008593	29-Jan-18	10-Jan-33	4,760	41,250.34	Fixed	12.5000				105.1084	
IFB 2/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	6,874	40,393.25	Fixed	11.9500				99.9402	
IFB 1/2019/25Yr		KE5000009760	25-Mar-19	22-Feb-44	8,820	16,303.06	Fixed	12.2000				100.9119	
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,761	68,466.07	Fixed	11.7500				99.3090	
MAB1/2017/3		KE5000006766	11-Apr-17	8-Apr-20	100	150.00	Fixed	10.0000	10.0000	102.2800	100.0000	100.0000	93,310
MAB2/2017/3		KE5000007210	11-Sep-17	7-Sep-20	252	444.00	Fixed	10.0000	10.0000	103.0500	100.0000	100.0000	298,500
BONDS SELL/BUY BACK TRANSACTIONS													
FXD1/2019/20Yr		KE5000009984	15-Apr-19	21-Mar-39	7,021	23,694.73	Fixed	12.8730	12.8750	102.6601	99.9370	100.4791	20,000,000
FXD1/2009/15Yr		KE4000003436	26-Oct-09	7-Oct-24	1,743	9,420.45	Fixed	12.5000	11.3128	106.9007	104.2565	108.8200	300,000,000
FXD2/2018/15Yr		KE5000008655	30-Jul-18	10-Jul-34	5,306	50,578.30	Fixed	12.3400	12.5100	104.0691	98.8483	99.5687	250,000,000
IFB 1/2016/9Yr		KE5000004654	23-May-16	12-May-25	1,960	36,303.20	Fixed	12.5000	10.6750	107.0862	105.6439	106.2250	100,000,000
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES.50 MILLION													
FXD 3/2019/ 5Yr		KE6000005766	16-Dec-19	9-Dec-24	1,806	28,491.06	Fixed	11.4920	11.2000	101.5199	101.0779	99.9974	6,000,000
FXD 3/2019/10Yr		KE6000004876	19-Aug-19	6-Aug-29	3,507	45,014.80	Fixed	11.5170	11.3800	104.9661	100.7580	95.6945	23,800,000
IFB 1/2013/12Yr		KE3000008130	30-Sep-13	15-Sep-25	2,086	27,925.35	Fixed	11.0000	10.0000	105.9862	103.0247	104.2501	3,500,000
IFB 1/2017/7Yr		KE5000007988	27-Nov-17	18-Nov-24	1,785	41,462.40	Fixed	12.5000	10.8100	106.3877	105.1858	106.9184	1,000,000
IFB 1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	6,874	40,393.25	Fixed	11.9500	11.4700	104.4078	103.0280	99.9402	2,800,000
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,761	68,466.07	Fixed	11.7500	11.2600	105.3002	103.2665	99.3090	33,100,000
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,761	68,466.07	Fixed	11.7500	11.4800	103.7964	101.7627	99.3090	3,000,000
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	161	3,899.22	FIXED	13.0000				105.8021	
CTNB.BD.08.06.20/12.5		KE5000002872	15-Jun-15	8-Jun-20	161	2,100.77	FIXED	12.5000				100.0000	
CTNB.BD.08.06.20/12.5V		KE5000002989	15-Jun-15	8-Jun-20	161	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	709	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	350	7,000.00	FIXED	12.7500				105.9373	
EABL FIXED MEDIUM TERM NOTE					-								
EABB.BD.10/03/18-0043-12.95		KE4000001547	23-Mar-15	19-Mar-20	80	5,000.00	FIXED	12.9500				101.0119	
EABB.BD.28/03/22-0052-14.17		KE5000007103	3-Apr-17	28-Mar-22	819	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	885	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	60	267.10	T.B (91) + 1.00%					90.0000	
RPBD.BD.03/08/20-0047-13.65		KE5000003102	10-Aug-15	3-Aug-20	217	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	476	1,297.10	FIXED	13.7500				100.0260	
FBKB.BD.19/04/21-0053-2.5		KE5000003870	26-Oct-15	19-Apr-21	476	600.70	T.B (182) + 2.50%					94.7367	
FBKB.BD.19/04/21-0050-14		KE5000003987	26-Oct-15	19-Apr-21	476	121.00	FIXED	14.0000				94.7367	

Turnover in Bonds:	
Today	Previous
743,591,810	281,257,524

Total Deals	
Today	Previous
48	49

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: Floatine Rate Treasury Bond **MA**: 12 weeks 91 dav rates Movine 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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