nairobi securities exchange

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

December 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													December 31, 2019
TWO YEAR BONDS													
FXD 1/2019/2Yr		KE5000009323	28-Jan-19	25-Jan-21	391	23,774.63	Fixed	10.7010				101.0283	
FIVE YEAR BONDS													
FXD 1/2015/ 5Yr	(Re-opened)	KE5000002542	29-Jun-15	22-Jun-20	174	30,956.05	Fixed	13.1930				102.9845	
FXD 2/2015/ 5Yr		KE5000003594	30-Nov-15	23-Nov-20	328	30,673.85	Fixed	13.5000				105.8605	
FXD 1/2016/ 5Yr		KE5000004548	25-Apr-16	19-Apr-21	475	19,544.20	Fixed	14.3340				105.2136	
FXD 2/2016/ 5Yr		KE5000005107	25-Jul-16	19-Jul-21	566	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	965	12,112.20	Fixed	12.4650				105.3058	
FXD 2/2017/ 5Yr		KE5000007764	23-Oct-17	17-Oct-22	1,021	13,504.64	Fixed	12.5170				106.2719	
FXD 1/2018/ 5Yr		KE5000008218	26-Mar-18	20-Mar-23	1,175	30,795.55	Fixed	12.2990				106.9611	
FXD 1/2019/ 5Yr		KE5000009547	25-Feb-19	19-Feb-24	1,511	20,593.62	Fixed	11.3040				105.1270	
FXD 2/2019/ 5Yr		KE6000001096	13-May-19	6-May-24	1,588	39,210.15	Fixed	10.8720				100.6386	
FXD 3/2019/ 5Yr		KE6000005766	16-Dec-19	9-Dec-24	1,805	28,491.06	Fixed	11.4920				99.9974	
TEN YEAR BONDS													
FXD 1/2010/10Yr	(Re-opened)	KE4000003329	26-Apr-10	13-Apr-20	104	19,394.15	Fixed	8.7900				99.8130	
FXD 2/2010/10Yr	(Re-opened)	KE1000001998	1-Nov-10	19-Oct-20	293	18,849.90	Fixed	9.3070				99.5712	
FXD 1/2012/10Yr	(Re-opened)	KE2000002358	25-Jun-12	13-Jun-22	895	35,273.70	Fixed	12.7050				105.3868	
FXD 1/2013/10Yr	(Re-opened)	KE2000006037	1-Jul-13	19-Jun-23	1,266	39,248.20	Fixed	12.3710				104.9617	
FXD 1/2014/10Yr	(Re-opened)	KE3000008890	25-May-15	15-Jan-24	1,476	35,852.15	Fixed	12.1800				105.3624	
FXD 1/2016/10Yr		KE5000006329	29-Aug-16	17-Aug-26	2,421	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	3,149	40,606.85	Fixed	12.6860				103.8582	
FXD 2/2018/10Yr		KE5000009216	17-Dec-18	4-Dec-28	3,261	26,158.96	Fixed	12.5020				105.7345	
FXD 1/2019/10Yr		KE5000009653	25-Feb-19	12-Feb-29	3,331	32,808.00	Fixed	12.4380				99.8127	
FXD 2/2019/10Yr		KE5000009877	15-Apr-19	2-Apr-29	3,380	51,326.72	Fixed	12.3000				105.0925	
FXD 3/2019/10Yr		KE6000004876	19-Aug-19	6-Aug-29	3,506	45,014.80	Fixed	11.5170				95.6945	
FXD 4/2019/10Yr		KE6000005659	25-Nov-19	12-Nov-29	3,604	36,463.69	Fixed	12.2800				100.1461	
FIFTEEN YEAR BONDS													
FXD1/2007/15Yr		KE1000001345	26-Mar-07	7-Mar-22	797	3,654.60	Fixed	14.5000				102.3850	
FXD2/2007/15Yr		KE1000001352	25-Jun-07	6-Jun-22	888	33,646.84	Fixed	13.5000				109.7235	
FXD3/2007/15Yr	(Re-opened)	KE1000001360	26-Nov-07	7-Nov-22	1,042	32,958.10	Fixed	12.5000				106.3388	
FXD1/2008/15Yr		KE1000001428	31-Mar-08	13-Mar-23	1,168	33,963.50	Fixed	12.5000				107.1822	
FXD1/2009/15Yr		KE4000003436	26-Oct-09	7-Oct-24	1,742	9,420.45	Fixed	12.5000				108.8200	
FXD1/2010/15Yr		KE4000003550	29-Mar-10	10-Mar-25	1,896	22,336.25	Fixed	10.2500				98.3678	
FXD2/2010/15Yr	(Re-opened)	KE2000001558	25-Apr-11	8-Dec-25	2,169	13,513.10	Fixed	9.0000				92.4912	
FXD1/2012/15Yr		KE4000003675	24-Sep-12	6-Sep-27	2,806	48,304.95	Fixed	11.0000				94.9909	
FXD1/2013/15Yr	(Re-opened)	KE4000003790	25-Feb-13	7-Feb-28	2,960	42,138.45	Fixed	11.2500				97.0410	
FXD2/2013/15Yr		KE4000003808	29-Apr-13	10-Apr-28	3,023	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		KE5000008679	22-Oct-18	3-Oct-33	5,025	7,854.060	Fixed	12.7500				104.2480	
FXD1/2019/15Yr		KE5000009430	28-Jan-19	9-Jan-34	5,123	14,719.750	Fixed	12.8570				102.3090	
FXD2/2019/15Yr		KE6000001104	13-May-19	24-Apr-34	5,228	19,316.16	Fixed	12.7340				99.4224	
FXD3/2019/15Yr		KE6000001328	29-Jul-19	10-Jul-34	5,305	50,578.30	Fixed	12.3400				99.5687	
TWENTY YEAR BOND													
FXD1/2008/20Yr	(Re-opened)	KE1000001493	30-Jun-08	5-Jun-28	3,079	38,145.10	Fixed	13.7500				110.7150	
FXD1/2011/20Yr	(Re-opened)	KE2000002176	30-May-11	5-May-31	4,143	9,365.80	Fixed	10.0000				96.7036	
FXD1/2012/20Yr	(Re-opened)	KE4000003949	26-Nov-12	1-Nov-32	4,689	44,581.65	Fixed	12.0000				100.3249	
FXD1/2016/20Yr		KE5000006543	26-Sep-16	1-Sep-36	6,089	12,761.20	Fixed	14.0000				109.2749	
FXD1/2018/20Yr		KE5000008325	26-Mar-18	1-Mar-38	6,635	23,063.95	Fixed	13.2000				101.0698	
FXD2/2018/20Yr		KE5000008655	30-Jul-18	5-Jul-38	6,761	15,820.75	Fixed	13.2000				102.7727	
FXD1/2019/20Yr		KE5000009984	15-Apr-19	21-Mar-39	7,020	23,694.73	Fixed	12.8730				100.4791	
TWENTY FIVE YEAR BOND													
FXD1/2010/25Yr	(Re-opened)	KE4000003089	28-Jun-10	28-May-35	5,627	20,192.50	Fixed	11.2500				91.2611	
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	8,546	5,171.81	Fixed	13.4000				103.2196	
THIRTY YEAR BOND													
SDB 1/2011/30Yr	(Re-opened)	KE2000002135	28-Feb-11	21-Jan-41	7,692	28,144.70	Fixed	12.0000				94.1774	
INFRASTRUCTURE BONDS													
IFB 1/2009/12Yr		KE4000003196	23-Feb-09	8-Feb-21	405	7,868.37	Fixed	12.5000				104.1666	
IFB 2/2009/12Yr		KE4000003204	7-Dec-09	22-Nov-21	692	10,111.05	Fixed	12.0000				101.5126	
IFB 1/2011/12Yr		KE2000002242	3-Oct-11	18-Sep-23	1,357	10,283.10	Fixed	12.0000				107.5204	
IFB 1/2013/12Yr		KE3000008130	30-Sep-13	15-Sep-25	2,085	27,925.35	Fixed	11.0000				104.2501	
IFB 1/2014/12Yr		KE4000001109	27-Oct-14	12-Oct-26	2,477	35,480.90	Fixed	11.0000				101.2611	
IFB 1/2015/9Yr		KE5000004100	14-Dec-15	2-Dec-24	1,798	25,119.55	Fixed	11.0000				101.4092	
IFB 1/2015/12Yr		KE4000001853	30-Mar-15	15-Mar-27	2,631	51,192.20	Fixed	11.0000				101.2398	
IFB 1/2016/9Yr		KE5000004654	23-May-16	12-May-25	1,959	36,303.20	Fixed	12.5000				106.2250	
IFB 1/2016/15Yr		KE5000006659	24-Oct-16	6-Oct-31	4,297	40,029.85	Fixed	12.0000				106.2523	
IFB 1/2017/12Yr		KE5000006980	27-Feb-17	12-Feb-29	3,331	14,330.40	Fixed	12.5000				111.6234	
IFB 1/2017/7Yr		KE5000007988	27-Nov-17	18-Nov-24	1,784	41,462.40	Fixed	12.5000				106.9184	
IFB 1/2018/33Yr		KE5000008693	29-Jan-18	10-Jan-33	4,759	41,250.34	Fixed	12.5000				105.1084	
IFB 1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	6,873	40,393.25	Fixed	11.9500				99.9402	
IFB 1/2019/25Yr		KE5000009760	25-Mar-19	22-Feb-44	8,819	16,303.06	Fixed	12.2000				100.9119	
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,760	68,466.07	Fixed	11.7500				99.3090	
MAR1/2017/3		KE5000006766	11-Apr-17	8-Apr-20	99	150.00	Fixed	10.0000	10.0000	102.3100	100.0000	100.0000	41,405
MAB2/2017/3		KE5000007210	11-Sep-17	7-Sep-20	251	444.00	Fixed	10.0000	10.0000	103.0800	100.0000	100.0000	413,805
BONDS SELL/BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES.50 MILLION													
FXD1/2007/15Yr		KE4000003550	29-Mar-10	10-Mar-25	1,896	22,336.25	Fixed	10.2500	10.4300	102.2436	99.2587	98.3678	500,000
FXD 3/2019/ 5Yr		KE6000005766	16-Dec-19	9-Dec-24	1,805	28,491.06	Fixed	11.4920	11.1000	101.9266	101.4530	99.9974	150,000
FXD 3/2019/10Yr		KE6000004876	19-Aug-19	6-Aug-29	3,506	45,014.80	Fixed	11.5170	11.3800	104.9980	100.7582	95.6945	10,000,000
IFB 1/2016/9Yr		KE5000004654	23-May-16	12-May-25	1,959	36,303.20	Fixed	12.5000	10.8000	106.7134	105.2368	106.2250	2,700,000
IFB 1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	6,873	40,393.25	Fixed	11.9500	11.4001	104.8971	103.4854	99.9402	15,000,000
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,760	68,466.07	Fixed	11.7500	11.2600	105.3319	103.2660	99.3090	18,600,000
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,760	68,466.07	Fixed	11.7500	11.3200	104.9185	102.8526	99.3090	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	160	3,899.22	FIXED	13.0000				105.8021	
CTNB.BD.08.06.20/12.5		KE5000002872	15-Jun-15	8-Jun-20	160	2,100.77	FIXED	12.5000				100.0000	
CTNB.BD.08.06.20/12.5V		KE5000002989	15-Jun-15	8-Jun-20	160	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	708	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	349	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	79	5,000.00	FIXED	12.9500				101.0119	
EABB.BD.28/03/22-0052-14.17		KE5000007103	3-Apr-17	28-Mar-22	818	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	884	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	59	267.10	T.B (91) + 1.00%					90.0000	
RPBD.BD.03/08/20-0047-13.65		KE5000003102	10-Aug-15	3-Aug-20	216	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	475	1,297.10	FIXED	13.7500				100.0260	
FBKB.BD.19/04/21-0051-2.5		KE5000003870	26-Oct-15	19-Apr-21	475	600.70	T.B (182) + 2.50%					94.7367	
FBKB.BD.19/04/21-0050-14		KE5000003987	26-Oct-15	19-Apr-21	475	121.00	FIXED	14.0000				94.7367	

Turnover in Bonds.	
Today	Previous
48,405,210	743,091,810

Total Deals	
Today	Previous
38	48

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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