nairobi securities exchange

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

April 7, 2020

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													April 7, 2020
TWO YEAR BONDS													
FXD.1/2018/2Y		KE5000009323	28-Jan-19	25-Jan-21	293	23,774.63	Fixed	10.7010				101.3542	
FIVE YEAR BONDS													
FXD.1/2015/5Y	(Re-opened)	KE5000002542	29-Jun-15	22-Jun-20	76	30,956.05	Fixed	13.1930				102.9845	
FXD.2/2015/5Y		KE5000003094	30-Nov-15	23-Nov-20	230	30,673.85	Fixed	13.9200				102.9609	
FXD.1/2016/5Y		KE5000004548	25-Apr-16	18-Apr-21	377	19,544.20	Fixed	14.3340				104.7641	
FXD.2/2016/5Y		KE5000005107	25-Jul-16	19-Jul-21	468	24,385.30	Fixed	14.0000				103.0008	
FXD.3/2016/5Y		KE5000006436	26-Sep-16	20-Sep-21	1,111	23,051.05	Fixed	13.1120				104.2906	
FXD.1/2017/5Y		KE5000007454	28-Aug-17	22-Aug-22	867	29,598.15	Fixed	12.4650	10.3500	105.8102	104.3377	104.6744	100,000,000
FXD.2/2017/5Y		KE5000007764	23-Oct-17	17-Oct-22	923	20,712.10	Fixed	12.5170				104.4073	
FXD.1/2018/5Y		KE5000008218	26-Mar-18	20-Mar-23	1,077	30,798.55	Fixed	12.2990				104.5620	
FXD.1/2019/5Y		KE5000009547	25-Feb-19	19-Feb-24	1,413	65,092.22	Fixed	11.3040				100.6054	
FXD.2/2019/5Y		KE6000001096	13-May-19	6-May-24	1,490	39,210.15	Fixed	10.8720				99.1842	
FXD.3/2019/5Y		KE6000005766	16-Dec-19	9-Dec-24	1,707	28,491.06	Fixed	11.4920				101.2089	
TEN YEAR BONDS													
FXD.1/2010/10Yr	(Re-opened)	KE4000003329	26-Apr-10	13-Apr-20	6	19,394.15	Fixed	8.7900				100.1957	
FXD.2/2010/10Yr	(Re-opened)	KE1000001998	1-Nov-10	19-Oct-20	195	33,387.90	Fixed	9.3070				99.0749	
FXD.1/2012/10Yr	(Re-opened)	KE2000002358	25-Jun-12	13-Jun-22	797	35,273.70	Fixed	12.7050				105.3580	
FXD.1/2013/10Yr	(Re-opened)	KE2000006037	1-Jul-13	19-Jun-23	1,168	39,248.20	Fixed	12.3710				104.9986	
FXD.1/2014/10Yr	(Re-opened)	KE3000008890	25-May-15	15-Jan-24	1,378	35,852.15	Fixed	12.1800				104.0675	
FXD.1/2016/10Yr		KE5000006329	29-Aug-16	17-Aug-26	2,323	18,306.45	Fixed	15.0390				116.7525	
FXD.1/2017/10Yr		KE5000007327	31-Jul-17	19-Jul-27	3,078	35,174.40	Fixed	12.9660				106.5852	
FXD.1/2018/10Yr		KE5000008762	27-Aug-18	14-Aug-28	3,051	40,606.85	Fixed	12.6860				103.5978	
FXD.2/2018/10Yr		KE5000009216	17-Dec-18	4-Dec-28	3,163	40,606.85	Fixed	12.5020				105.7345	
FXD.1/2019/10Yr		KE5000009653	25-Feb-19	12-Feb-29	3,233	52,067.58	Fixed	12.4380	11.8500	104.6144	103.1451	102.0558	100,000,000
FXD.2/2019/10Yr		KE5000009877	15-Apr-19	2-Apr-29	3,282	51,326.72	Fixed	12.3000				100.1081	
FXD.3/2019/10Yr		KE6000004876	19-Aug-19	6-Aug-29	3,408	45,014.80	Fixed	11.5170				95.5524	
FXD.4/2019/10Yr		KE6000005659	25-Nov-19	12-Nov-29	3,506	36,463.69	Fixed	12.2800				100.2689	
FIFTEEN YEAR BONDS													
FXD.1/2007/15Yr		KE1000001345	26-Mar-07	7-Mar-22	699	3,654.60	Fixed	14.5000				107.7595	
FXD.2/2007/15Yr		KE1000001352	25-Jun-07	6-Jun-22	790	32,682.60	Fixed	13.5000	10.0150	111.0636	106.6131	106.3422	150,000,000
FXD.3/2007/15Yr	(Re-opened)	KE1000001360	26-Nov-07	7-Nov-22	944	32,958.10	Fixed	12.5000				104.6281	
FXD.1/2008/15Yr		KE1000001428	31-Mar-08	13-Mar-23	1,070	34,789.80	Fixed	12.5000				104.7622	
FXD.1/2009/15Yr		KE4000003436	26-Oct-09	7-Oct-24	1,644	31,952.45	Fixed	12.5000				105.2705	
FXD.1/2010/15Yr		KE4000003550	29-Mar-10	10-Mar-25	1,798	22,338.25	Fixed	10.2500				98.3676	
FXD.2/2010/15Yr	(Re-opened)	KE2000001558	25-Apr-11	8-Dec-25	2,071	13,513.10	Fixed	9.0000				90.3686	
FXD.1/2012/15Yr		KE4000003675	24-Sep-12	6-Sep-27	2,708	48,304.95	Fixed	11.0000				96.2987	
FXD.1/2012/15Yr		KE4000003675	24-Sep-12	6-Sep-27	2,708	48,304.95	Fixed	11.0000				94.9909	
FXD.1/2013/15Yr	(Re-opened)	KE4000003790	25-Feb-13	7-Feb-28	2,862	42,138.45	Fixed	11.2500				97.3857	
FXD.2/2013/15Yr		KE4000003808	29-Apr-13	10-Apr-28	2,925	39,878.600	Fixed	12.0000				100.7865	
FXD.1/2018/15Yr		KE5000008452	28-May-18	9-May-33	5,277	45,254.850	Fixed	12.6500				100.2723	
FXD.2/2018/15Yr		KE5000008879	22-Oct-18	3-Oct-33	4,927	20,064.350	Fixed	12.7500				100.9279	
FXD.1/2019/15Yr		KE5000009430	28-Jan-19	9-Jan-34	5,025	14,719.750	Fixed	12.8570				102.3126	
FXD.2/2019/15Yr		KE6000001104	13-May-19	24-Apr-34	5,130	45,598.15	Fixed	12.7340				100.3239	
FXD.3/2019/15Yr		KE6000001328	29-Jul-19	10-Jul-34	5,207	50,578.30	Fixed	12.3400				97.0779	
FXD.1/2020/15Yr		KE6000007218	25-Feb-20	5-Feb-35	5,417	5,194.04	Fixed	12.7980				101.0254	
TWENTY YEAR BOND													
FXD.1/2006/20Yr	(Re-opened)	KE1000001493	30-Jun-06	5-Jun-26	2,981	36,145.10	Fixed	13.7500				110.0370	
FXD.1/2011/20Yr	(Re-opened)	KE2000002176	30-May-11	8-May-31	4,045	9,365.80	Fixed	10.0000				96.4154	
FXD.1/2012/20Yr	(Re-opened)	KE4000003949	26-Nov-12	1-Nov-32	4,591	44,581.65	Fixed	12.0000				96.4261	
FXD.1/2016/20Yr		KE5000006543	26-Sep-16	1-Sep-36	5,981	12,761.20	Fixed	14.0000				104.3125	
FXD.1/2018/20Yr		KE5000008325	26-Mar-18	1-Mar-38	6,537	31,536.84	Fixed	13.2000				98.0194	
FXD.2/2018/20Yr		KE5000008655	30-Jul-18	5-Jul-38	6,663	15,846.65	Fixed	13.2000				100.6040	
FXD.1/2019/20Yr		KE5000009954	15-Apr-19	21-Mar-39	6,922	23,560.05	Fixed	12.9730				101.8641	
TWENTY FIVE YEAR BOND													
FXD.1/2010/25Yr	(Re-opened)	KE4000003089	28-Jun-10	28-May-35	5,529	20,192.50	Fixed	11.2500				91.2611	
FXD.1/2019/25Yr		KE5000008549	25-Jun-19	25-May-43	8,448	42,470.09	Fixed	13.4000				96.5449	
THIRTY YEAR BOND													
SDB.1/2011/30Yr	(Re-opened)	KE2000002135	28-Feb-11	21-Jan-41	7,594	28,144.70	Fixed	12.0000				92.8419	
INFRASTRUCTURE BONDS													
IFB.1/2009/12Yr		KE4000003196	23-Feb-09	6-Feb-21	307	7,868.37	Fixed	12.5000				104.1686	
IFB.2/2009/12Yr		KE4000003204	7-Dec-09	22-Nov-21	594	4,749.16	Fixed	12.0000				101.5126	
IFB.1/2011/12Yr		KE2000002242	3-Oct-11	18-Sep-23	1,258	10,283.10	Fixed	12.0000				107.6921	
IFB.1/2013/12Yr		KE3000008130	30-Sep-13	15-Sep-25	1,987	27,593.48	Fixed	11.0000				95.6062	
IFB.1/2014/12Yr		KE4000001109	27-Oct-14	12-Oct-26	2,379	26,482.59	Fixed	11.0000				97.5019	
IFB.1/2015/9Yr		KE5000004100	14-Dec-15	2-Dec-24	1,700	25,119.55	Fixed	11.0000				97.2129	
IFB.1/2015/12Yr		KE4000001553	30-Mar-15	18-Mar-27	2,532	51,192.20	Fixed	11.0000				100.0200	
IFB.1/2016/8Yr		KE5000004654	23-Mar-16	12-May-25	1,861	36,303.20	Fixed	12.5000				105.4283	
IFB.1/2016/15Yr		KE5000006659	24-Oct-16	6-Oct-31	4,199	40,029.65	Fixed	12.0000				96.6543	
IFB.1/2017/12Yr		KE5000006860	27-Feb-17	12-Feb-29	3,233	14,330.40	Fixed	12.5000				111.6234	
IFB.1/2017/7Yr		KE5000007988	27-Nov-17	18-Nov-24	1,686	41,449.46	Fixed	12.5000				106.2231	
IFB.1/2018/15Yr		KE5000008093	29-Jan-18	15-Jan-33	4,661	41,184.80	Fixed	12.5000				106.5702	
IFB.1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	6,775	36,787.30	Fixed	11.9500				101.0223	
IFB.1/2019/20Yr		KE5000009760	25-Mar-19	22-Feb-44	8,721	16,628.65	Fixed	12.2000				101.4458	
IFB.1/2019/18Yr		KE6000005543	28-Oct-19	8-Oct-35	5,862	71,028.55	Fixed	11.7500				102.8800	
MAB.2/2017/3		KE5000007210	11-Sep-17	7-Sep-20	153	444.00	Fixed	10.0000	10.0000	100.7700	100.0000	100.0000	3,047,897
BONDS SELL/BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES.50 MILLION													
FXD.1/2018/10Yr		KE5000008762	27-Aug-18	14-Aug-28	3,051	40,606.85	Fixed	12.6860	12.1400	104.2879	102.7893	103.5978	33,550,000
FXD.1/2018/25Yr		KE5000008549	25-Jun-19	25-May-43	8,448	42,470.09	Fixed	13.4000	13.3500	104.2053	100.3031	96.5449	46,000,000
FXD.1/2018/25Yr		KE5000008549	25-Jun-19	25-May-43	8,448	42,470.09	Fixed	13.4000	13.1300	105.7992	101.8970	96.5449	7,800,000
IFB.1/2013/12Yr		KE3000008130	30-Sep-13	15-Sep-25	1,987	27,593.48	Fixed	11.0000	9.9900	103.3439	102.8906	95.6062	3,700,000
IFB.1/2017/7Yr		KE5000007988	27-Nov-17	18-Nov-24	1,686	41,449.46	Fixed	12.5000	9.8600	112.3634	107.7818	106.2231	1,500,000
IFB.1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	6,775	36,787.30	Fixed	11.9500	11.9500	104.5370	99.9080	101.0223	1,000,000
IFB.1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	6,775	36,787.30	Fixed	11.9500	11.7000	106.1967	101.5277	101.0223	15,000,000
CORPORATE BONDS													
CENTUM BOND SENIOR UNSECURED FIXED RATE AND EQUITY LINKED NOTES													
CTNB.BD.06.06.20/13		KE5000002765	15-Jun-15	8-Jun-20	62	3,699.22	FIXED	13.0000				102.8034	
CTNB.BD.06.06.20/12.5		KE5000002872	15-Jun-15	8-Jun-20	62	2,100.77	FIXED	12.5000				103.0453	
CTNB.BD.06.06.20/12.5V		KE5000002889	15-Jun-15	8-Jun-20	62	2,100.77						9.7900	
STANBIC MULTICURRENCY MEDIUM TERM NOTE					-								
CFCS.BD.08/12/21-0042-12.95		KE4000002438	15-Dec-14	8-Dec-21	610	4,000.00	FIXED	12.9500				102.1348	
CBA FIXED MEDIUM TERM NOTE					-								
CMA.BD.14/12/20-0041-12.75		KE4000003923	22-Dec-14	14-Dec-20	251	7,000.00	FIXED	12.7500				104.6801	
EABL FIXED MEDIUM TERM NOTE					-								
IABB.BD.28/03/22-0052-14.17		KE5000007103	3-Apr-17	28-Mar-22	720	6,000.00	FIXED	14.1700				104.1581	
CHASE BANK FIXED MEDIUM 5					-								
CHBO.BD.03/06/22-0044-13.5		KE5000002104	10-Jun-15	2-Jun-22	786	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-21	327	1,301.10	T.B (91) + 1.00%					90.0000	
RPBD.BD.03/08/20-0047-13.65		KE5000003102	10-Aug-15	3-Aug-28	3,040	1,301.10	T.B (91) + 1.00%					101.5187	
FAMILY BANK MEDIUM TERM NOTE					-								
FBOB.BD.19/04/21-0049-13.75		KE5000003763	26-Oct-15	19-Apr-21	377	1,297.10	FIXED	13.7500				100.0260	
FBOB.BD.19/04/21-0051-2.5		KE5000003870	26-Oct-15	19-Apr-21	377	600.80	T.B (182) + 2.50%					94.7367	
FBOB.BD.19/04/21-0050-14		KE5000003987	26-Oct-15	19-Apr-21	377	120.40	FIXED	14.0000				94.7367	
ACORN GREEN BOND MEDIUM TERM NOTE					-								
ACORN F6D		KE6000007093	8-Nov-19	8-Nov-24	1,676	786.00	FIXED	12.2500					

Turnover in Bonds	
Today	Previous
461,397,897	1,908,765,845

Total Deals	
Today	Previous
135	92

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 Mwezie 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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