nairobi securities exchange

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

April 29, 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 29, 2020
TWO YEAR BONDS													
FXD.1/2018/2Y		KE5000009323	28-Jan-19	28-Jan-21	271	31,120.85	Fixed	10.7010				101.3542	
FIVE YEAR BONDS													
FXD.1/2015/5Y	(Re-opened)	KE5000002542	29-Jun-15	22-Jun-20	54	30,956.05	Fixed	13.1930				102.9845	
FXD.2/2015/5Y		KE5000003094	30-Nov-15	23-Nov-20	208	30,673.85	Fixed	13.9200				102.7419	
FXD.1/2016/5Y		KE5000004548	25-Apr-16	18-Apr-21	355	19,544.20	Fixed	14.3340	8.1500	105.0810	104.7266	104.1256	100,000,000
FXD.2/2016/5Y		KE5000005107	25-Jul-16	19-Jul-21	446	24,386.30	Fixed	14.0650				105.2107	
FXD.3/2016/5Y		KE5000006436	26-Sep-16	20-Sep-21	1,111	23,051.05	Fixed	13.1120				104.6574	
FXD.1/2017/5Y		KE5000007434	28-Aug-17	22-Aug-22	845	29,599.15	Fixed	12.4650				104.2364	
FXD.2/2017/5Y		KE5000007764	23-Oct-17	17-Oct-22	901	20,712.10	Fixed	12.5170				111.2803	
FXD.1/2018/5Y		KE5000008218	26-Mar-18	20-Mar-23	1,055	30,795.55	Fixed	12.2990				104.6500	
FXD.1/2019/5Y		KE5000009547	25-Feb-19	19-Feb-24	1,391	65,358.50	Fixed	11.3040				100.6898	
FXD.2/2019/5Y		KE6000001096	13-May-19	6-May-24	1,468	39,201.40	Fixed	10.8720				99.1842	
FXD.3/2019/5Y		KE6000005766	16-Dec-19	9-Dec-24	1,685	28,485.25	Fixed	11.4920				101.2089	
TEN YEAR BONDS													
FXD.2/2010/10Y	(Re-opened)	KE1000001998	1-Nov-10	19-Oct-20	173	33,387.90	Fixed	9.3070				100.3564	
FXD.1/2012/10Y	(Re-opened)	KE2000002358	25-Jun-12	13-Jun-22	775	35,273.70	Fixed	12.7050				104.0845	
FXD.1/2013/10Y	(Re-opened)	KE2000006037	1-Jul-13	19-Jun-23	1,146	39,248.20	Fixed	12.3710				104.9986	
FXD.1/2014/10Y	(Re-opened)	KE3000008880	25-May-15	15-Jan-24	1,356	35,852.15	Fixed	12.1800				103.5330	
FXD.1/2016/10Y		KE5000006329	29-Aug-16	17-Aug-26	2,301	18,306.45	Fixed	15.0390				116.7525	
FXD.1/2017/10Y		KE5000007327	31-Jul-17	19-Jul-27	3,078	35,174.40	Fixed	12.9660				106.5852	
FXD.1/2018/10Y		KE5000008762	27-Aug-18	14-Aug-28	3,029	40,584.60	Fixed	12.6860				103.5978	
FXD.2/2018/10Y		KE5000009216	17-Dec-18	4-Dec-28	3,141	32,767.15	Fixed	12.5020				105.7345	
FXD.1/2019/10Y		KE5000009653	25-Feb-19	12-Feb-29	3,211	52,044.00	Fixed	12.4380				101.4959	
FXD.2/2019/10Y		KE5000009877	15-Apr-19	2-Apr-29	3,260	51,325.00	Fixed	12.3000				106.4870	
FXD.3/2019/10Y		KE6000004876	19-Aug-19	6-Aug-29	3,386	45,005.05	Fixed	11.5170				97.5675	
FXD.4/2019/10Y		KE6000005659	25-Nov-19	12-Nov-29	3,484	36,426.55	Fixed	12.2850				100.2685	
FIFTEEN YEAR BONDS													
FXD.1/2007/15Y		KE1000001345	26-Mar-07	7-Mar-22	677	3,654.60	Fixed	14.5000				107.7595	
FXD.2/2007/15Y		KE1000001352	25-Jun-07	6-Jun-22	768	32,682.60	Fixed	13.5000				105.8135	
FXD.3/2007/15Y	(Re-opened)	KE1000001360	26-Nov-07	7-Nov-22	922	32,958.10	Fixed	12.5000				104.6281	
FXD.1/2008/15Y		KE1000001428	31-Mar-08	13-Mar-23	1,048	34,789.80	Fixed	12.5000				104.6155	
FXD.1/2009/15Y		KE4000003456	26-Oct-09	7-Oct-24	1,622	31,952.45	Fixed	12.5000				110.2595	
FXD.1/2010/15Y		KE4000003550	29-Mar-10	10-Mar-25	1,776	27,693.90	Fixed	10.2500				98.3678	
FXD.2/2010/15Y	(Re-opened)	KE4000001558	25-Apr-11	8-Dec-25	2,049	13,513.10	Fixed	9.0000				90.3686	
FXD.1/2012/15Y		KE4000003675	24-Sep-12	6-Sep-27	2,686	48,937.10	Fixed	11.0000				96.8071	
FXD.1/2013/15Y	(Re-opened)	KE4000003790	25-Feb-13	7-Feb-28	2,840	42,138.45	Fixed	11.2500				97.3857	
FXD.2/2013/15Y		KE4000003808	29-Apr-13	10-Apr-28	2,903	39,876.60	Fixed	12.0000				100.7865	
FXD.1/2018/15Y		KE5000008432	28-May-18	9-May-33	5,277	49,254.850	Fixed	12.6500				100.4467	
FXD.2/2018/15Y		KE5000008879	22-Oct-18	3-Oct-33	4,905	28,064.350	Fixed	12.7500				100.9279	
FXD.1/2019/15Y		KE5000009430	28-Jan-19	9-Jan-34	5,003	30,566.650	Fixed	12.8570				102.3126	
FXD.2/2019/15Y		KE6000001104	13-May-19	24-Apr-34	5,108	42,447.30	Fixed	12.7340				100.3635	
FXD.3/2019/15Y		KE6000001328	29-Jul-19	10-Jul-34	5,185	50,552.95	Fixed	12.3450				97.0779	
FXD.1/2020/15Y		KE6000007218	25-Feb-20	5-Feb-35	5,395	5,191.25	Fixed	12.7560				101.0254	
TWENTY YEAR BOND													
FXD.1/2008/20Y	(Re-opened)	KE1000001493	30-Jun-08	5-Jun-28	2,959	38,145.10	Fixed	13.7500				108.8818	
FXD.1/2011/20Y	(Re-opened)	KE2000002176	30-May-11	5-May-31	4,023	9,365.80	Fixed	10.0000	11.7500	99.9290	95.4510	95.4499	72,000,000
FXD.1/2012/20Y	(Re-opened)	KE4000002849	26-Nov-12	1-Nov-32	4,569	44,581.65	Fixed	12.0000				96.4261	
FXD.1/2016/20Y		KE5000006543	26-Sep-16	1-Sep-36	5,969	12,761.20	Fixed	14.0000				104.3125	
FXD.1/2018/20Y		KE5000008325	26-Mar-18	1-Mar-38	6,515	31,587.70	Fixed	13.2000				98.0194	
FXD.2/2018/20Y		KE5000008855	30-Jul-18	5-Jul-38	6,641	15,946.65	Fixed	13.2000				101.1583	
FXD.1/2019/20Y		KE5000009984	15-Apr-19	21-Mar-39	6,900	23,560.05	Fixed	12.8730	12.7000	101.7803	101.2145	101.1077	65,000,000
TWENTY FIVE YEAR BOND													
FXD.1/2010/25Y	(Re-opened)	KE4000003089	28-Jun-10	28-May-35	5,507	20,192.50	Fixed	11.2500				91.2611	
FXD.1/2018/25Y		KE5000008549	25-Jun-18	25-May-43	8,426	43,224.05	Fixed	13.4000	13.6000	103.3026	98.5537	98.5526	100,000,000
THIRTY YEAR BOND													
SDB.1/2013/30Y	(Re-opened)	KE2000002135	28-Feb-11	21-Jan-41	7,572	28,144.70	Fixed	12.0000				92.8419	
INFRASTRUCTURE BONDS													
IFB.1/2009/12Yr		KE4000003196	23-Feb-09	8-Feb-21	285	7,868.37	Fixed	12.5000				104.1666	
IFB.2/2009/12Yr		KE4000003204	7-Dec-09	22-Nov-21	572	5,388.33	Fixed	12.0000				101.5126	
IFB.1/2011/12Yr		KE2000002242	3-Oct-11	18-Sep-23	1,237	11,735.50	Fixed	12.0000				107.8921	
IFB.1/2013/12Yr		KE3000008130	30-Sep-13	15-Sep-25	1,965	27,925.35	Fixed	11.0000				100.8199	
IFB.1/2014/12Yr		KE4000001109	27-Oct-14	12-Oct-26	2,357	27,045.95	Fixed	11.0000				97.5019	
IFB.1/2015/9Yr		KE5000004100	14-Dec-15	2-Dec-24	1,678	25,119.55	Fixed	11.0000				97.2129	
IFB.1/2015/12Yr		KE4000001653	30-Mar-15	15-Mar-27	2,511	51,192.20	Fixed	11.0000				100.5200	
IFB.1/2016/9Yr		KE5000006654	23-May-16	12-May-25	1,839	36,303.20	Fixed	12.5000				103.7084	
IFB.1/2018/15Yr		KE5000006659	24-Oct-18	6-Oct-33	4,777	40,029.65	Fixed	12.0000	12.0293	100.1567	99.8600	99.9990	200,000,000
IFB.1/2017/12Yr		KE5000006960	27-Feb-17	12-Feb-29	3,211	14,330.40	Fixed	12.5000				111.6234	
IFB.1/2017/7Yr		KE5000007988	27-Nov-17	19-Nov-24	1,664	41,449.46	Fixed	12.5000				107.1355	
IFB.1/2018/15Yr		KE5000008093	29-Jan-18	15-Jan-33	4,639	41,184.80	Fixed	12.5000				99.3822	
IFB.1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	6,753	36,787.30	Fixed	11.9500				97.8173	
IFB.1/2019/20Yr		KE5000009760	25-Mar-19	22-Feb-44	8,699	16,808.65	Fixed	12.2000				101.4458	
IFB.1/2019/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,640	71,028.55	Fixed	11.7500	12.4000	95.9686	95.9040	94.6960	200,000,000
IFB.1/2020/9Yr		KE6000008430	15-Apr-20	2-Apr-29	3,260	39,010.13	Fixed	10.8500	11.8000	96.1360	95.6591	95.6541	98,800,000
MAR/2017/3		KE5000007210	11-Sep-17	7-Sep-20	131	691.35	Fixed	10.0000	10.0000	101.3700	100.0000	100.0000	1,123,036
BONDS SELL/BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES.50 MILLION													
FXD.1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	8,426	43,224.05	Fixed	13.4000	15.5000	91.5389	86.8268	98.5526	100,000
FXD.1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	8,426	43,224.05	Fixed	13.4000	13.0700	107.0578	102.3457	98.5526	2,300,000
FXD.2/2018/10Yr		KE5000008877	15-Apr-19	2-Apr-29	3,260	51,325.00	Fixed	12.3000	11.4700	105.0882	104.5575	106.4870	1,000,000
IFB.1/2015/9Yr		KE5000004100	14-Dec-15	2-Dec-24	1,678	25,119.55	Fixed	11.0000	8.7000	107.0531	102.7619	97.2129	100,000
IFB.1/2020/9Yr		KE6000008430	15-Apr-20	2-Apr-29	3,260	39,010.13	Fixed	10.8500	11.4700	97.6099	97.1330	95.6541	13,800,000
IFB.1/2020/9Yr		KE6000008430	15-Apr-20	2-Apr-29	3,260	39,010.13	Fixed	10.8500	11.3600	96.1082	97.6313	95.6541	32,600,000
IFB.1/2020/9Yr		KE6000008430	15-Apr-20	2-Apr-29	3,260	39,010.13	Fixed	10.8500	11.1400	99.1155	98.6386	95.6541	27,000,000
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	40	3,899.22	FIXED	13.0000	8.7500	105.6266	105.6266	102.8034	1,600,000
CTNB.BD.08.06.20/12.5		KE5000002872	15-Jun-15	8-Jun-20	40	2,100.77	FIXED	12.5000				103.0453	
CTNB.BD.08.06.20/12.5V		KE5000002989	15-Jun-15	8-Jun-20	40	2,100.77			8.7500	105.3787	105.3787	9.7900	1,150,000
STANBIC MULTICURRENCY MEDIUM TERM NOTE													
CFCB.BD.08/12/21-0042-12.95		KE4000002438	15-Dec-14	8-Dec-21	588	4,000.00	FIXED	12.9500				105.2969	
CBA FIXED MEDIUM TERM NOTE													
CBAA.BD.16/12/20-0002-12.75		KE4000003923	22-Dec-14	14-Dec-20	229	7,000.00	FIXED	12.7500				106.0335	
EABL FIXED MEDIUM TERM NOTE													
EABL.BD.28/03/22-0052-14.17		KE5000007103	3-Apr-17	28-Mar-22	698	6,000.00	FIXED	14.1700				104.5935	
CHASE BANK FIXED MEDIUM S													
CHBD.BD.02/06/22-0044-13.5		KE5000002104	10-Jun-15	2-Jun-22	764	4,822.40	FIXED	13.2500				100.0000	
REAL PEOPLE MEDIUM TERM NOTE													
RPBD.BD.06/08/18-0046-13.85		KE5000002096	10-Aug-15	26-Feb-21	305	1,301.10	T.B (91) + 1.00%					90.0000	
RPBD.BD.05/08/20-0047-13.85		KE5000003102	10-Aug-15	3-Aug-20	3,016	1,301.10	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	355	1,297.10	FIXED	13.7500				100.0260	
FBKB.BD.19/04/21-0051-2.5		KE5000003870	26-Oct-15	19-Apr-21	355	600.80	T.B (182) + 2.50%					94.7367	
FBKB.BD.19/04/21-0050-14		KE5000003987	26-Oct-15	19-Apr-21	355	120.40	FIXED	14.0000				94.7367	
ACORN GREEN BOND MEDIUM TERM NOTE													
ACORN.FXD		KE6000007093	8-Nov-19	8-Nov-24	1,654	786.00	FIXED	12.2500					

Turnover in Bonds	
Today	Previous
916,573,036	2,307,632,725

Total Deals	
Today	Previous
87	114

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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