BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

January 14, 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													January 14, 2020
TWO YEAR BONDS													
FXD 1/2019/2Yr		KE5000009323	28-Jan-19	25-Jan-21	377	23,774.63	Fixed	10.7010				101.0283	
FIVE YEAR BONDS													
FXD 1/2015/ 5Yr	(Re-opened)	KE5000002542	29-Jun-15	22-Jun-20	160	30,956.05	Fixed	13.1930				102.9845	
FXD 2/2015/ 5Yr		KE5000003094	30-Nov-15	23-Nov-20	314	30,673.85	Fixed	13.9200				105.8605	
FXD 1/2016/ 5Yr		KE5000004548	25-Apr-16	19-Apr-21	461	19,544.20	Fixed	14.3340				106.4648	
FXD 2/2016/ 5Yr		KE5000005107	25-Jul-16	19-Jul-21	552	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	10.3500	108.2146	104.1441	105.4053	500,000.000
FXD 1/2017/ 5Yr		KE5000007434	28-Aug-17	22-Aug-22	951	12,112.20	Fixed	12.4650				105.3058	
FXD 2/2017/ 5Yr		KE5000007764	23-Oct-17	17-Oct-22	1,007	13,504.64	Fixed	12.5170				106.2719	
FXD 1/2018/ 5Yr		KE5000008218	26-Mar-18	20-Mar-23	1,161	30,795.55	Fixed	12.2990				103.3892	
FXD 1/2019/ 5Yr		KE5000009547	25-Feb-19	19-Feb-24	1,497	20,593.62	Fixed	11.3040				100.4694	
FXD 2/2019/ 5Yr		KE5000010096	13-May-19	6-May-24	1,574	39,210.15	Fixed	10.8720				100.6386	
FXD 3/2019/ 5Yr		KE6000005766	16-Dec-19	9-Dec-24	1,791	28,491.06	Fixed	11.4920	11.1000	102.3510	101.4354	100.6924	300,000.000
TEN YEAR BONDS													
FXD 1/2010/10Yr	(Re-opened)	KE4000003329	26-Apr-10	13-Apr-20	90	19,394.15	Fixed	8.7900				99.8130	
FXD 2/2010/10Yr	(Re-opened)	KE1000001998	1-Nov-10	19-Oct-20	279	18,849.90	Fixed	9.3070				99.5712	
FXD 1/2012/10Yr	(Re-opened)	KE2000002358	25-Jun-12	13-Jun-22	881	35,273.70	Fixed	12.7050	10.5000	105.5979	104.5857	105.3868	100,000.000
FXD 1/2013/10Yr	(Re-opened)	KE2000006037	1-Jul-13	19-Jun-23	1,252	39,248.20	Fixed	12.3710	11.0000	104.5703	103.8226	104.9617	500,000.000
FXD 1/2014/10Yr	(Re-opened)	KE3000008890	25-May-15	15-Jan-24	1,462	35,852.15	Fixed	12.1800				105.3624	
FXD 1/2016/10Yr		KE5000006329	29-Aug-16	17-Aug-26	2,407	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	3,135	40,606.85	Fixed	12.6860				103.8582	
FXD 2/2018/10Yr		KE5000009216	17-Dec-18	4-Dec-28	3,247	26,158.96	Fixed	12.5020				105.7345	
FXD 1/2019/10Yr		KE5000009653	25-Feb-19	12-Feb-29	3,317	32,808.00	Fixed	12.4380				99.8127	
FXD 2/2019/10Yr		KE5000009877	15-Apr-19	2-Apr-29	3,366	51,326.72	Fixed	12.3000				105.0925	
FXD 3/2019/10Yr		KE6000004876	19-Aug-19	6-Aug-29	3,492	45,014.80	Fixed	11.5170				95.6945	
FXD 4/2019/10Yr		KE6000005659	25-Nov-19	12-Nov-29	3,590	36,463.69	Fixed	12.2800				100.5605	
FIFTEEN YEAR BONDS													
FXD1/2007/15Yr		KE1000001345	26-Mar-07	7-Mar-22	783	3,654.60	Fixed	14.5000				102.3850	
FXD2/2007/15Yr		KE1000001352	25-Jun-07	6-Jun-22	874	33,646.84	Fixed	13.5000				109.7235	
FXD3/2007/15Yr	(Re-opened)	KE1000001360	26-Nov-07	7-Nov-22	1,028	32,958.10	Fixed	12.5000				104.7618	
FXD1/2008/15Yr		KE1000001428	31-Mar-08	13-Mar-23	1,154	33,963.50	Fixed	12.5000				107.1822	
FXD1/2009/15Yr		KE4000003436	26-Oct-09	7-Oct-24	1,728	9,420.45	Fixed	12.5000				108.8200	
FXD1/2010/15Yr		KE4000003550	29-Mar-10	10-Mar-25	1,882	22,336.25	Fixed	10.2500				98.3678	
FXD2/2010/15Yr	(Re-opened)	KE2000001558	25-Apr-11	8-Dec-25	2,155	13,513.10	Fixed	9.0000				92.4912	
FXD1/2012/15Yr		KE4000003675	24-Sep-12	6-Sep-27	2,792	48,304.95	Fixed	11.0000				94.8908	
FXD1/2013/15Yr	(Re-opened)	KE4000003790	25-Feb-13	7-Feb-28	2,946	42,138.45	Fixed	11.2500				97.0410	
FXD2/2013/15Yr		KE4000003808	29-Apr-13	10-Apr-28	3,009	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	5,011	7,854.060	Fixed	12.7500				104.2480	
FXD1/2019/15Yr		KE5000009430	28-Jan-19	9-Jan-34	5,109	14,719.750	Fixed	12.8570				102.3090	
FXD2/2019/15Yr		KE6000001104	13-May-19	24-Apr-34	5,214	19,316.16	Fixed	12.7240				99.4224	
FXD3/2019/15Yr		KE6000001328	29-Jul-19	10-Jul-34	5,291	50,578.30	Fixed	12.3400				97.7550	
TWENTY YEAR BOND													
FXD1/2008/20Yr	(Re-opened)	KE1000001493	30-Jun-08	5-Jun-28	3,065	38,145.10	Fixed	13.7500				110.7150	
FXD1/2011/20Yr	(Re-opened)	KE2000002176	30-May-11	5-May-31	4,129	9,365.80	Fixed	10.0000				96.7036	
FXD1/2012/20Yr	(Re-opened)	KE4000003949	26-Nov-12	1-Nov-32	4,675	44,581.65	Fixed	12.0000				100.3249	
FXD1/2016/20Yr		KE5000006543	26-Sep-16	1-Sep-36	6,075	12,761.20	Fixed	14.0000				109.2749	
FXD1/2018/20Yr		KE5000008325	26-Mar-18	1-Mar-38	6,621	23,063.95	Fixed	13.2000	12.8000	106.8474	102.7496	102.7494	400,000.000
FXD2/2018/20Yr		KE5000008655	30-Jul-18	5-Jul-38	6,747	15,820.75	Fixed	13.2000				102.7727	
FXD1/2019/20Yr		KE5000009984	15-Apr-19	21-Mar-39	7,006	23,694.73	Fixed	12.8730				100.4681	
TWENTY FIVE YEAR BOND													
FXD1/2010/25Yr	(Re-opened)	KE4000003089	28-Jun-10	28-May-35	5,613	20,192.50	Fixed	11.2500				91.2611	
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	8,532	5,171.81	Fixed	13.4000				103.2196	
THIRTY YEAR BOND													
SDB 1/2011/30Yr	(Re-opened)	KE2000002135	28-Feb-11	21-Jan-41	7,678	28,144.70	Fixed	12.0000				94.1774	
INFRASTRUCTURE BONDS													
IFB 1/2009/12Yr		KE4000003196	23-Feb-09	8-Feb-21	391	7,868.37	Fixed	12.5000				104.1666	
IFB 2/2009/12Yr		KE4000003204	7-Dec-09	22-Nov-21	678	10,111.05	Fixed	12.0000				101.5126	
IFB 1/2011/12Yr		KE2000002242	3-Oct-11	18-Sep-23	1,343	10,283.10	Fixed	12.0000				107.5204	
IFB 1/2013/12Yr		KE3000008130	30-Sep-13	15-Sep-25	2,071	27,925.35	Fixed	11.0000				104.2501	
IFB 1/2014/12Yr		KE4000001109	27-Oct-14	12-Oct-26	2,463	35,480.90	Fixed	11.0000				101.2611	
IFB 1/2015/9Yr		KE5000004100	14-Dec-15	2-Dec-24	1,784	25,119.55	Fixed	11.0000				101.4092	
IFB 1/2015/12Yr		KE4000001653	30-Mar-15	15-Mar-27	2,617	51,192.20	Fixed	11.0000				101.1507	
IFB 1/2015/12Yr		KE4000001653	30-Mar-15	15-Mar-27	2,617	51,192.20	Fixed	11.0000	10.4500	104.9179	101.5031	101.5039	100,000.000
IFB 1/2016/9Yr		KE5000006654	23-May-16	12-May-25	1,945	36,303.20	Fixed	12.5000				106.0104	
IFB 1/2016/15Yr		KE5000006659	24-Oct-16	6-Oct-31	4,283	40,029.65	Fixed	12.0000	11.1000	107.0820	104.2798	106.2523	80,000.000
IFB 1/2017/12Yr		KE5000006980	27-Feb-17	12-Feb-29	3,317	14,330.40	Fixed	12.5000				111.6234	
IFB 1/2017/7Yr		KE5000007988	27-Nov-17	18-Nov-24	1,770	41,462.40	Fixed	12.5000	10.3000	108.4808	106.7638	100.2885	100,000.000
IFB 1/2018/15Yr		KE5000008093	29-Jan-18	10-Jan-33	4,745	41,250.34	Fixed	12.5000				105.7370	
IFB 1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	6,859	40,393.25	Fixed	11.9500	11.5500	104.3888	102.4985	101.2211	100,000.000
IFB 1/2019/25Yr		KE5000009760	25-Mar-19	22-Feb-44	8,805	16,303.06	Fixed	12.2000				100.9119	
IFB 1/2019/18Yr		KE6000005543	28-Oct-19	8-Oct-35	5,746	68,466.07	Fixed	11.7500	11.4500	104.4778	101.9599	100.2885	300,000.000
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,746	68,466.07	Fixed	11.7500	11.6000	103.4898	100.9519	100.2885	350,500.000
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,746	68,466.07	Fixed	11.7500	11.7000	102.8062	100.2883	100.2885	325,000.000
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,746	68,466.07	Fixed	11.7500	11.5500	103.8041	101.2862	100.2885	100,000.000
MAB1/2017/3		KE5000006766	11-Apr-17	8-Apr-20	85	150.00	Fixed	10.0000	10.0000	102.6900	100.0000	100.0000	205,714
MAB2/2017/3		KE5000007210	11-Sep-17	7-Sep-20	237	444.00	Fixed	10.0000	10.0000	103.4600	100.0000	100.0000	456,457
BONDS SELL/BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES.50 MILLION													
FXD 1/2013/10Yr	(Re-opened)	KE2000006037	1-Jul-13	19-Jun-23	1,252	39,248.20	Fixed	12.3710	11.8315	102.2181	101.4704	104.9617	3,000.000
FXD1/2013/15Yr	(Re-opened)	KE4000003790	25-Feb-13	7-Feb-28	2,946	42,138.45	Fixed	11.2500	12.2967	99.2768	94.7026	97.0410	500.000
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	8,532	5,171.81	Fixed	13.4000	13.2000	102.2268	101.4169	103.2196	1,000.000
FXD 2/2019/10Yr		KE5000009877	15-Apr-19	2-Apr-29	3,366	51,326.72	Fixed	12.3000	11.3800	108.2456	105.1368	105.0925	1,000.000
FXD 3/2019/10Yr		KE6000004876	19-Aug-19	6-Aug-29	3,492	45,014.80	Fixed	11.5170	11.4200	105.2150	100.5323	95.6945	5,000.000
FXD 3/2019/10Yr		KE6000004876	19-Aug-19	6-Aug-29	3,492	45,014.80	Fixed	11.5170	11.3800	105.4459	100.7632	95.6945	4,600.000
FXD 4/2019/10Yr		KE6000005659	25-Nov-19	12-Nov-29	3,590	36,463.69	Fixed	12.2800	11.3000	107.3929	105.7061	100.5605	12,400.000
IFB 1/2014/12Yr		KE4000001109	27-Oct-14	12-Oct-26	2,463	35,480.90	Fixed	11.0000	10.5250	104.3145	101.7458	101.2611	40,400.000
IFB 1/2015/9Yr		KE5000004100	14-Dec-15	2-Dec-24	1,784	25,119.55	Fixed	11.0000	8.9700	105.9352	104.8473	101.4092	500.000
IFB 1/2015/9Yr		KE5000004100	14-Dec-15	2-Dec-24	1,784	25,119.55	Fixed	11.0000	10.2000	102.9397	101.8518	101.4092	300.000
IFB 1/2015/12Yr		KE4000001653	30-Mar-15	15-Mar-27	2,617	51,192.20	Fixed	11.0000	11.1712	102.9094	99.4946	101.1507	2,700.000
IFB 1/2015/12Yr		KE4000001653	30-Mar-15	15-Mar-27	2,617	51,192.20	Fixed	11.0000	9.4400	107.8468	104.4320	101.5039	500.000
IFB 1/2017/7Yr		KE5000007988	27-Nov-17	18-Nov-24	1,770	41,462.40	Fixed	12.5000	10.5000	107.8374	106.1204	100.2885	5,450.000
IFB 1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	6,859	40,393.25	Fixed	11.9500	11.2000	106.6705	104.7992	101.2211	500.000
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,746	68,466.07	Fixed	11.7500	11.7500	102.4768	99.9589	100.2885	5,000.000
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,746	68,466.07	Fixed	11.7500	11.3000	105.5011	102.9832	100.2885	47,350.000
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,746	68,466.07	Fixed	11.7500	11.2800	105.6387	103.1208	100.2885	5,000.000
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,746	68,466.07	Fixed	11.7500	11.1700	106.4905	103.8826	100.2885	500.000
IFB 1/2019/25Yr		KE5000009760	25-Mar-19	22-Feb-44	8,805	16,303.06	Fixed	12.2000	11.5100	106.9294	105.1420	100.9119	2,000.000
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	146	3,899.22	FIXED	13.0000				105.8021	
CTNB.BD.08.06.20/12.5		KE5000002872	15-Jun-15	8-Jun-20	146	2,100.77	FIXED	12.5000				100.0000	
CTNB.BD.08.06.20/12.5V		KE5000002989	15-Jun-15	8-Jun-20	146	2,100.77						8.5000	
STANBIC MULTICURRENCY MEDIUM TERM NOTE					-								
CFCB.BD.06/12/21-0042-12.95		KE4000002438	15-Dec-14	8-Dec-21	694	5,080.00	FIXED	12.9500				102.6317	
CBA FIXED MEDIUM TERM NOTE					-								
CBAB.BD.14/12/20-0041-12.75		KE4000003923	22-Dec-14	14-Dec-20	335	7,000.00	FIXED	12.7500	12.5948	101.1209	101.1209	102.2889	45,900.000
EABL FIXED MEDIUM TERM NOTE					-								
EABB.BD.19/03/18-0043-12.95		KE4000001547	23-Mar-15	19-Mar-20	65*	5,000.00	FIXED	12.9500	11.4663	104.3760	104.3760	101.0119	18,100.000
EABB.BD.28/03/22-0052-14.17		KE5000007103	3-Apr-17	28-Mar-22	804	6,000.00	FIXED	14.1700				103.9318	
CHASE BANK FIXED MEDIUM 5													
CHBD.BD.02/06/22-0044-13.5		KE5000002104	10-Jun-15	2-Jun-22	870	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	45*	267.10	T.B (91) + 1.00%					90.0000	
RPBD.BD.03/08/20-0047-13.65		KE5000003102	10-Aug-15	3-Aug-20	202	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	461	1,297.10	FIXED	13.7500				100.0260	
FBKB.BD.19/04/21-0051-2.5		KE5000003870	26-Oct-15	19-Apr-21	461	600.70	T.B (182) + 2.50%					94.7367	
FBKB.BD.19/04/21-0050-14		KE5000003987	26-Oct-15	19-Apr-21	461	121.00	FIXED	14.0000				94.7367	
ACORN GREEN BOND MEDIUM TERM NOTE					-								
ACORN FXD		KE6000007093	8-Nov-19	8-Nov-24	1,760	786.00	FIXED	12.2500					

Turnover in Bonds	
Today	Previous
3,457,862,171	2,646,058,131

Total Deals	
Today	Previous
85	101

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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