nairobi securities exchange

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

January 15, 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 15, 2020
TWO YEAR BONDS													
FXD 1/2019/2Yr		KE5000009323	28-Jan-19	25-Jan-21	376	23,774.63	Fixed	10.7010				101.0283	
FIVE YEAR BONDS													
FXD 1/2015/ 5Yr	(Re-opened)	KE5000002542	29-Jun-15	22-Jun-20	159	30,956.05	Fixed	13.1930				102.9845	
FXD 2/2015/ 5Yr		KE5000003094	30-Nov-15	23-Nov-20	313	30,673.85	Fixed	13.9200				105.8605	
FXD 1/2016/ 5Yr		KE5000004548	25-Apr-16	19-Apr-21	460	19,544.20	Fixed	14.3340				106.4648	
FXD 2/2016/ 5Yr		KE5000005107	25-Jul-16	19-Jul-21	551	24,395.30	Fixed	14.0890				107.4712	
FXD 3/2016/ 5Yr		KE5000006436	26-Sep-16	20-Sep-21	1,111	23,051.05	Fixed	13.1120	10.3000	108.3225	104.2160	104.1441	100,000,000
FXD 1/2017/ 5Yr		KE5000007434	28-Aug-17	22-Aug-22	950	12,112.20	Fixed	12.4650				105.3058	
FXD 2/2017/ 5Yr		KE5000007784	23-Oct-17	17-Oct-22	1,006	13,504.64	Fixed	12.5170				106.2719	
FXD 1/2018/ 5Yr		KE5000008218	26-Mar-18	20-Mar-23	1,160	30,795.55	Fixed	12.2990				103.3892	
FXD 1/2019/ 5Yr		KE5000009547	25-Feb-19	19-Feb-24	1,496	20,593.62	Fixed	11.3040				100.4694	
FXD 2/2019/ 5Yr		KE6000001096	13-May-19	6-May-24	1,573	39,210.15	Fixed	10.8720				100.6386	
FXD 3/2019/ 5Yr		KE6000005766	16-Dec-19	9-Dec-24	1,790	28,491.06	Fixed	11.4920				101.4354	
TEN YEAR BONDS													
FXD 1/2010/10Yr	(Re-opened)	KE4000003329	26-Apr-10	13-Apr-20	89	19,394.15	Fixed	8.7900				99.8130	
FXD 2/2010/10Yr	(Re-opened)	KE1000001998	1-Nov-10	19-Oct-20	278	18,849.90	Fixed	9.3070				99.5712	
FXD 1/2012/10Yr	(Re-opened)	KE2000002358	25-Jun-12	13-Jun-22	880	35,273.70	Fixed	12.7050				104.5857	
FXD 1/2013/10Yr	(Re-opened)	KE2000006037	1-Jul-13	19-Jun-23	1,251	39,248.20	Fixed	12.3710				103.8226	
FXD 1/2014/10Yr	(Re-opened)	KE2000008890	25-May-15	15-Jan-24	1,461	35,852.15	Fixed	12.1800				105.3624	
FXD 1/2016/10Yr		KE5000006329	29-Aug-16	17-Aug-26	2,408	18,308.45	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	3,134	40,806.85	Fixed	12.6860				103.8582	
FXD 2/2018/10Yr		KE5000009216	17-Dec-18	4-Dec-28	3,246	26,158.96	Fixed	12.5020				105.7345	
FXD 1/2019/10Yr		KE5000009653	25-Feb-19	12-Feb-29	3,316	32,808.00	Fixed	12.4380				99.8127	
FXD 2/2019/10Yr		KE5000009877	15-Apr-19	2-Apr-29	3,365	51,328.72	Fixed	12.3000				105.0925	
FXD 3/2019/10Yr		KE6000004876	19-Aug-19	6-Aug-29	3,491	45,014.80	Fixed	11.5170				95.6945	
FXD 4/2019/10Yr		KE6000005659	25-Nov-19	12-Nov-29	3,589	36,463.69	Fixed	12.2800				100.5605	
FIFTEEN YEAR BONDS													
FXD1/2007/15Y		KE1000001345	26-Mar-07	7-Mar-22	782	3,654.60	Fixed	14.5000				102.3850	
FXD2/2007/15Y		KE1000001352	25-Jun-07	6-Jun-22	873	33,646.84	Fixed	13.5000	10.3500	107.8871	106.5148	109.7235	150,000,000
FXD3/2007/15Y	(Re-opened)	KE1000001360	26-Nov-07	7-Nov-22	1,027	32,958.10	Fixed	12.5000				104.7618	
FXD1/2008/15Y		KE1000001428	31-Mar-08	13-Mar-23	1,153	33,963.50	Fixed	12.5000				107.1822	
FXD1/2009/15Y		KE4000003436	26-Oct-09	7-Oct-24	1,727	9,420.45	Fixed	12.5000				108.8200	
FXD1/2010/15Y		KE4000003550	29-Mar-10	10-Mar-25	1,881	22,338.25	Fixed	10.2500				98.3678	
FXD2/2010/15Y	(Re-opened)	KE5000001558	25-Apr-11	8-Dec-25	2,154	13,513.10	Fixed	9.0000				92.4912	
FXD1/2012/15Y		KE4000003675	24-Sep-12	6-Sep-27	2,791	48,304.95	Fixed	11.0000				94.9909	
FXD1/2013/15Y	(Re-opened)	KE4000003790	25-Feb-13	7-Feb-28	2,945	42,138.45	Fixed	11.2500				97.0410	
FXD2/2013/15Y		KE4000003808	29-Apr-13	10-Apr-28	3,008	24,001.225	Fixed	12.0000				100.8834	
FXD1/2018/15Y		KE5000008432	28-May-18	9-May-33	5,277	30,591.470	Fixed	12.6500				99.6158	
FXD2/2018/15Y		KE5000008879	22-Oct-18	3-Oct-33	5,010	7,854.060	Fixed	12.7500				104.2480	
FXD1/2019/15Y		KE5000009430	28-Jan-19	9-Jan-34	5,108	14,719.750	Fixed	12.8570	12.6500	107.3361	101.3315	102.3090	395,000,000
FXD2/2019/15Y		KE6000001104	13-May-19	24-Apr-34	5,213	19,316.16	Fixed	12.7340				99.4224	
FXD3/2019/15Y		KE6000001328	29-Jul-19	10-Jul-34	5,290	50,578.30	Fixed	12.3400				97.7550	
TWENTY YEAR BOND													
FXD1/2008/20Yr	(Re-opened)	KE1000001493	30-Jun-08	5-Jun-28	3,064	38,145.10	Fixed	13.7500	12.7500	107.2429	103.1088	110.7150	800,000,000
FXD1/2011/20Yr	(Re-opened)	KE2000002176	30-May-11	5-May-31	4,128	9,365.80	Fixed	10.0000				96.7036	
FXD1/2012/20Yr	(Re-opened)	KE4000003849	26-Nov-12	1-Nov-32	4,874	44,581.65	Fixed	12.0000				100.3249	
FXD1/2016/20Yr		KE5000006543	26-Sep-16	1-Sep-36	6,074	12,761.20	Fixed	14.0000				109.2749	
FXD1/2018/20Yr		KE5000008325	26-Mar-18	1-Mar-38	6,620	23,063.95	Fixed	13.2000				102.7496	
FXD2/2018/20Yr		KE5000008605	30-Jul-18	5-Jul-38	6,746	15,820.75	Fixed	13.2000				102.7727	
FXD1/2019/20Yr		KE5000009984	15-Apr-19	21-Mar-39	7,005	23,694.73	Fixed	12.8730				100.4681	
TWENTY FIVE YEAR BOND													
FXD1/2010/25Yr	(Re-opened)	KE4000003089	28-Jun-10	28-May-35	5,612	20,192.50	Fixed	11.2500				91.2611	
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	8,531	5,171.81	Fixed	13.4000				103.2196	
THIRTY YEAR BOND													
SDB 1/2011/30Yr	(Re-opened)	KE2000002135	28-Feb-11	21-Jan-41	7,677	28,144.70	Fixed	12.0000				94.1774	
INFRASTRUCTURE BONDS													
IFB 1/2009/12Yr		KE4000003196	23-Feb-09	8-Feb-21	390	7,868.37	Fixed	12.5000				104.1666	
IFB 2/2009/12Yr		KE4000003204	7-Dec-09	22-Nov-21	677	10,111.05	Fixed	12.0000				101.5126	
IFB 1/2011/12Yr		KE2000002242	3-Oct-11	18-Sep-23	1,342	10,283.10	Fixed	12.0000	10.0000	109.7670	106.0088	107.5204	100,000,000
IFB 1/2013/12Yr		KE3000008130	30-Sep-13	15-Sep-25	2,070	27,925.35	Fixed	11.0000				104.2501	
IFB 1/2014/12Yr		KE4000001109	27-Oct-14	12-Oct-26	2,462	35,480.90	Fixed	11.0000				101.2611	
IFB 1/2015/9Yr		KE5000004100	14-Dec-15	2-Dec-24	1,783	25,119.55	Fixed	11.0000				101.4092	
IFB 1/2015/12Yr		KE5000001553	30-Mar-15	15-Mar-27	2,616	51,192.20	Fixed	11.0000	10.3102	105.3442	101.8991	101.1507	113,800,000
IFB 1/2015/12Yr		KE4000001653	30-Mar-15	15-Mar-27	2,616	51,192.20	Fixed	11.0000	10.4000	105.0889	101.6438	101.1507	50,000,000
IFB 1/2016/9Yr		KE5000004654	23-May-16	12-May-25	1,944	36,303.20	Fixed	12.5000				106.0104	
IFB 1/2016/15Yr		KE5000006659	24-Oct-16	6-Oct-31	4,282	40,029.65	Fixed	12.0000				104.2798	
IFB 1/2017/12Yr		KE5000006980	27-Feb-17	12-Feb-29	3,316	14,330.40	Fixed	12.5000				111.6234	
IFB 1/2017/7Yr		KE5000007988	27-Nov-17	18-Nov-24	1,769	41,462.40	Fixed	12.5000	10.2000	108.8640	107.0783	106.7638	100,000,000
IFB 1/2018/15Yr		KE5000008093	29-Jan-18	10-Jan-33	4,744	41,250.34	Fixed	12.5000				105.7370	
IFB 1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	6,858	40,393.25	Fixed	11.9500				102.4985	
IFB 1/2019/20Yr		KE5000009760	25-Mar-19	22-Feb-44	8,804	16,303.09	Fixed	12.2000				100.9119	
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,745	68,466.07	Fixed	11.7500	11.6500	103.1693	100.6192	101.9599	350,000,000
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,745	68,466.07	Fixed	11.7500	11.5500	103.8362	101.2861	101.9599	230,000,000
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,745	68,466.07	Fixed	11.7500	11.5000	104.1721	101.6220	101.9599	100,000,000
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,745	68,466.07	Fixed	11.7500	11.6000	103.5019	100.9518	101.9599	300,000,000
MAB1/2017/3		KE5000006766	11-Apr-17	8-Apr-20	84	150.00	Fixed	10.0000	10.0000	102.7200	100.0000	100.0000	399,200
MAB2/2017/3		KE5000007210	11-Sep-17	7-Sep-20	236	444.00	Fixed	10.0000	10.0000	103.4900	100.0000	100.0000	618,875
BONDS SELL/BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES.50 MILLION													
FXD1/2010/15Yr		KE4000003550	29-Mar-10	10-Mar-25	1,881	22,336.25	Fixed	10.2500	10.5200	102.3223	98.9150	98.3678	6,000,000
FXD1/2010/15Yr		KE4000003550	29-Mar-10	10-Mar-25	1,881	22,336.25	Fixed	10.2500	11.9700	96.8848	93.4775	98.3678	4,000,000
FXD1/2013/15Yr	(Re-opened)	KE4000003790	25-Feb-13	7-Feb-28	2,945	42,138.45	Fixed	11.2500	13.0000	95.9760	91.3709	97.0410	800,000
FXD 2/2019/ 5Yr		KE6000001096	13-May-19	6-May-24	1,573	39,210.15	Fixed	10.8720	11.4000	100.1438	98.2024	100.6386	8,850,000
FXD 3/2019/ 5Yr		KE6000005766	16-Dec-19	9-Dec-24	1,790	28,491.06	Fixed	11.4920	10.4200	104.9721	104.0250	101.4354	5,000,000
FXD 3/2019/ 5Yr		KE6000005766	16-Dec-19	9-Dec-24	1,790	28,491.06	Fixed	11.4920	11.3250	101.5423	100.5952	101.4354	28,000,000
IFB 1/2013/12Yr		KE3000008130	30-Sep-13	15-Sep-25	2,070	27,925.35	Fixed	11.0000	9.3200	108.5843	105.1392	104.2501	1,000,000
IFB 1/2013/12Yr		KE3000008130	30-Sep-13	15-Sep-25	2,070	27,925.35	Fixed	11.0000	11.0300	103.3217	99.8766	104.2501	500,000
IFB 1/2015/9Yr		KE5000004100	14-Dec-15	2-Dec-24	1,783	25,119.55	Fixed	11.0000	8.9700	105.9607	104.8426	101.4092	2,900,000
IFB 1/2015/12Yr		KE5000001553	30-Mar-15	15-Mar-27	2,616	51,192.20	Fixed	11.0000	11.1600	102.9708	99.5257	101.1507	600,000
IFB 1/2016/15Yr		KE5000006659	24-Oct-16	6-Oct-31	4,282	40,029.65	Fixed	12.0000	10.6400	109.4441	106.6089	104.2798	2,000,000
IFB 1/2016/15Yr		KE5000006659	24-Oct-16	6-Oct-31	4,282	40,029.65	Fixed	12.0000	11.7000	104.1987	101.3635	104.2798	1,000,000
IFB 1/2017/7Yr		KE5000007988	27-Nov-17	18-Nov-24	1,769	41,462.40	Fixed	12.5000	9.3000	111.8051	110.0537	106.7638	5,000,000
IFB 1/2017/7Yr		KE5000007988	27-Nov-17	18-Nov-24	1,769	41,462.40	Fixed	12.5000	11.0100	106.2512	104.4998	106.7638	500,000
IFB 1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	6,858	40,393.25	Fixed	11.9500	11.1900	106.7693	104.8652	102.4985	10,500,000
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,745	68,466.07	Fixed	11.7500	11.1000	106.9215	104.3714	101.9599	5,000,000
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,745	68,466.07	Fixed	11.7500	11.0900	106.9916	104.4415	101.9599	11,000,000
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,745	68,466.07	Fixed	11.7500	11.3594	105.1259	102.5758	101.9599	3,800,000
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,745	68,466.07	Fixed	11.7500	11.4547	104.4790	101.9279	101.9599	25,000,000
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,745	68,466.07	Fixed	11.7500	11.7000	102.6383	100.2882	101.9599	1,000,000
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,745	68,466.07	Fixed	11.7500	11.7598	102.4446	99.8945	101.9599	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	145	3,899.22	FIXED	13.0000				105.8021	
CTNB.BD.08.06.20/12.5		KE5000002872	15-Jun-15	8-Jun-20	145	2,100.77	FIXED	12.5000				100.0000	
CTNB.BD.08.06.20/12.5V		KE5000002989	15-Jun-15	8-Jun-20	145	2,100.77						8.5000	
STANBIC MULTICURRENCY MEDIUM TERM NOTE													
CICB.BD.06/12/21-0042-12.95		KE4000002438	15-Dec-14	8-Dec-21	693	5,080.00	FIXED	12.9500	12.8517	101.3875	101.3875	102.6317	26,250,000
CBA FIXED MEDIUM TERM NOTE													
CBAB.BD.14/12/20-0041-12.75		KE4000003923	22-Dec-14	14-Dec-20	334	7,000.00	FIXED	12.7500				101.1209	
EABL FIXED MEDIUM TERM NOTE													
EABB.BD.15/03/18-0043-12.95		KE4000001547	23-Mar-15	19-Mar-20	64	5,000.00	FIXED	12.9500				104.3760	
EABB.BD.28/03/22-0052-14.17		KE5000007103	3-Apr-17	28-Mar-22	803	6,000.00	FIXED	14.1700				103.9318	
CHASE BANK FIXED MEDIUM S													
CHBD.BD.02/06/22-0044-13.5		KE5000002104	10-Jun-15	2-Jun-22	869	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	44	267.10	T.B (91) + 1.00%					90.0000	
RPBD.BD.03/08/20-0047-13.65		KE5000003102	10-Aug-15	3-Aug-20	201	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	460	1,297.10	FIXED	13.7500				100.0260	
FBKB.BD.19/04/21-0051-2.5		KE5000003870	26-Oct-15	19-Apr-21	460	600.70	T.B (182) + 2.50%					94.7367	
FBKB.BD.19/04/21-0050-14		KE5000003987	26-Oct-15	19-Apr-21	460	121.00	FIXED	14.0000				94.7367	
ACORN GREEN BOND MEDIUM TERM NOTE													
ACORN FXD		KE6000007093	8-Nov-19	8-Nov-24	1,759	786.00	FIXED	12.2500					

Turnover in Bonds.	
Today	Previous
2,937,518,075	3,457,862,171

Total Deals	
Today	Previous
83	85

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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