nairobi securities exchange

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

March 18, 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													March 18, 2020
TWO YEAR BONDS													
FXD 1/2018/2Y		KE5000009323	28-Jan-19	28-Jan-21	313	23,774.63	Fixed	10.7010	9.0000	102.8535	101.3542	101.0283	350,000,000
FIVE YEAR BONDS													
FXD 1/2015/ 5Y	(Re-opened)	KE5000002542	29-Jun-15	22-Jun-20	96	30,956.05	Fixed	13.1930				102.9845	
FXD 2/2015/ 5Y		KE5000003094	30-Nov-15	23-Nov-20	250	30,673.85	Fixed	13.9200				105.8605	
FXD 1/2016/ 5Y		KE5000004548	25-Apr-16	18-Apr-21	397	19,544.20	Fixed	14.3340				104.7641	
FXD 2/2016/ 5Y		KE5000005107	25-Jul-16	19-Jul-21	488	24,385.30	Fixed	14.0000				105.1331	
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	887	29,599.15	Fixed	12.4650				104.6744	
FXD 2/2017/ 5Y		KE5000007764	23-Oct-17	17-Oct-22	943	20,712.10	Fixed	12.5170				104.7091	
FXD 1/2018/ 5Y		KE5000008218	26-Mar-18	20-Mar-23	1,097	30,798.55	Fixed	12.2990				104.5620	
FXD 1/2019/ 5Y		KE5000009547	25-Feb-19	19-Feb-24	1,433	65,092.22	Fixed	11.3040				101.0940	
FXD 2/2019/ 5Y		KE6000001096	13-May-19	6-May-24	1,510	39,210.15	Fixed	10.8720				100.6386	
FXD 3/2019/ 5Y		KE6000005766	16-Dec-19	9-Dec-24	1,727	28,491.06	Fixed	11.4920				101.7480	
TEN YEAR BONDS													
FXD 1/2010/10Y	(Re-opened)	KE4000003329	26-Apr-10	13-Apr-20	26	19,394.15	Fixed	8.7900				100.1957	
FXD 2/2010/10Y	(Re-opened)	KE1000001998	1-Nov-10	19-Oct-20	215	33,387.90	Fixed	9.3070				98.6468	
FXD 1/2012/10Y	(Re-opened)	KE2000002358	25-Jun-12	13-Jun-22	817	35,273.70	Fixed	12.7050				105.3580	
FXD 1/2013/10Y	(Re-opened)	KE2000000037	1-Jul-13	19-Jun-23	1,188	39,248.20	Fixed	12.3710				104.7448	
FXD 1/2014/10Y	(Re-opened)	KE3000008890	25-May-15	15-Jan-24	1,398	35,852.15	Fixed	12.1800				104.0675	
FXD 1/2016/10Y		KE5000006329	29-Aug-16	17-Aug-26	2,343	18,306.45	Fixed	15.0390				116.0197	
FXD 1/2017/10Y		KE5000007327	31-Jul-17	19-Jul-27	3,078	35,174.40	Fixed	12.9660				109.3700	
FXD 1/2018/10Y		KE5000008762	27-Aug-18	14-Aug-28	3,071	40,606.85	Fixed	12.6860				104.6549	
FXD 2/2018/10Y		KE5000009216	17-Dec-18	4-Dec-28	3,183	40,606.85	Fixed	12.5020				105.7345	
FXD 1/2019/10Y		KE5000009653	25-Feb-19	12-Feb-29	3,253	52,067.58	Fixed	12.4380	11.4700	106.0915	105.3056	101.5294	60,300,000
FXD 2/2019/10Y		KE5000009877	15-Apr-19	2-Apr-29	3,302	51,326.72	Fixed	12.3000				100.1081	
FXD 3/2019/10Y		KE6000004876	19-Aug-19	6-Aug-29	3,428	45,014.80	Fixed	11.5170				95.5524	
FXD 4/2019/10Y		KE6000005659	25-Nov-19	12-Nov-29	3,526	36,463.69	Fixed	12.2800				100.1245	
FIFTEEN YEAR BONDS													
FXD1/2007/15Y		KE1000001345	26-Mar-07	7-Mar-22	719	3,654.60	Fixed	14.5000				107.7595	
FXD2/2007/15Y		KE1000001352	25-Jun-07	6-Jun-22	810	32,682.60	Fixed	13.5000				106.4892	
FXD1/2007/15Y	(Re-opened)	KE1000001360	26-Nov-07	7-Nov-22	964	32,958.10	Fixed	12.5000				104.6281	
FXD1/2008/15Y		KE1000001428	31-Mar-08	13-Mar-23	1,090	34,789.80	Fixed	12.5000	11.0000	103.8077	103.7390	110.0921	100,000,000
FXD1/2009/15Y		KE4000003436	26-Oct-09	7-Oct-24	1,664	31,952.45	Fixed	12.5000				105.2705	
FXD1/2010/15Y		KE4000003550	29-Mar-10	10-Mar-25	1,818	22,336.25	Fixed	10.2500				98.3676	
FXD2/2010/15Y	(Re-opened)	KE2000001558	25-Apr-11	8-Dec-25	2,091	13,513.10	Fixed	9.0000				89.9629	
FXD1/2012/15Y		KE4000003675	24-Sep-12	6-Sep-27	2,728	48,304.95	Fixed	11.0000				96.2987	
FXD1/2012/15Y		KE4000003675	24-Sep-12	6-Sep-27	2,728	48,304.95	Fixed	11.0000				94.9909	
FXD1/2013/15Y	(Re-opened)	KE4000003790	25-Feb-13	7-Feb-28	2,882	42,138.45	Fixed	11.2500				97.0410	
FXD2/2013/15Y		KE4000003808	29-Apr-13	10-Apr-28	2,945	39,878.600	Fixed	12.0000				100.6307	
FXD1/2018/15Y		KE5000008452	28-May-18	9-May-33	5,277	45,254.850	Fixed	12.6000	12.6000	104.2361	100.2723	100.2720	200,000,000
FXD2/2018/15Y		KE5000008879	22-Oct-18	3-Oct-33	4,947	20,064.350	Fixed	12.7500				100.9279	
FXD1/2019/15Y		KE5000009430	28-Jan-19	9-Jan-34	5,045	14,719.750	Fixed	12.8570				102.3126	
FXD2/2019/15Y		KE6000001104	13-May-19	24-Apr-34	5,150	45,598.15	Fixed	12.7340				100.6694	
FXD3/2019/15Y		KE6000001328	29-Jul-19	10-Jul-34	5,227	50,578.30	Fixed	12.3400				98.2246	
FXD1/2020/15Y		KE6000007718	25-Feb-20	5-Feb-35	5,437	5,194.04	Fixed	12.7980				101.0254	
TWENTY YEAR BOND													
FXD1/2006/20Y	(Re-opened)	KE1000001403	30-Jun-06	5-Jun-26	3,001	36,145.10	Fixed	13.7500				102.7507	
FXD1/2011/20Y	(Re-opened)	KE2000002776	30-May-11	8-May-31	4,065	9,365.80	Fixed	10.0000				87.0089	
FXD1/2012/20Y	(Re-opened)	KE4000003949	26-Nov-12	1-Nov-32	4,611	44,581.65	Fixed	12.0000				100.3249	
FXD1/2016/20Y		KE5000006543	26-Sep-16	1-Sep-36	6,011	12,761.20	Fixed	14.0000				109.2749	
FXD1/2018/20Y		KE5000008325	26-Mar-18	1-Mar-38	6,557	23,262.15	Fixed	13.2000				102.5860	
FXD2/2018/20Y		KE5000008655	30-Jul-18	5-Jul-38	6,683	15,566.65	Fixed	13.2000				103.3775	
FXD1/2019/20Y		KE5000009954	15-Apr-19	21-Mar-39	6,942	23,560.05	Fixed	12.9730				100.1151	
TWENTY FIVE YEAR BOND													
FXD1/2010/25Y	(Re-opened)	KE4000003089	28-Jun-10	28-May-35	5,549	20,192.50	Fixed	11.2500				91.2611	
FXD1/2019/25Y		KE5000008549	25-Jun-19	25-May-43	8,468	27,831.52	Fixed	13.4000				102.9618	
THIRTY YEAR BOND													
SDB.1/2011/30Y	(Re-opened)	KE2000002135	28-Feb-11	21-Jan-41	7,614	28,144.70	Fixed	12.0000				92.8419	
INFRASTRUCTURE BONDS													
IFB 1/2009/12Y		KE4000003196	23-Feb-09	6-Feb-21	327	7,868.37	Fixed	12.5000				104.1686	
IFB 2/2009/12Y		KE4000003204	7-Dec-09	22-Nov-21	614	4,749.16	Fixed	12.0000				101.5126	
IFB 1/2011/12Y		KE2000002242	3-Oct-11	18-Sep-23	1,279	10,283.10	Fixed	12.0000				107.6921	
IFB 1/2013/12Yr		KE3000008130	30-Sep-13	15-Sep-25	2,007	27,593.48	Fixed	11.0000				102.4664	
IFB 1/2014/12Yr		KE4000001109	27-Oct-14	12-Oct-26	2,399	26,482.59	Fixed	11.0000	11.7000	102.0046	97.5019	102.5492	240,200,000
IFB 1/2015/9Yr		KE5000004100	14-Dec-15	2-Dec-24	1,720	25,119.55	Fixed	11.0000				103.1112	
IFB 1/2015/12Yr		KE4000001553	30-Mar-15	15-Mar-27	2,553	51,192.20	Fixed	11.0000				101.1579	
IFB 1/2016/8Yr		KE5000004654	23-May-16	12-May-25	1,881	36,303.20	Fixed	12.5000				107.8403	
IFB 1/2016/15Yr		KE5000006659	24-Oct-16	5-Oct-31	4,219	40,029.65	Fixed	12.0000				105.2196	
IFB 1/2017/12Yr		KE5000006860	27-Feb-17	12-Feb-29	3,253	14,330.40	Fixed	12.5000				111.6234	
IFB 1/2017/7Yr		KE5000007988	27-Nov-17	18-Nov-24	1,706	41,449.46	Fixed	12.5000				108.7061	
IFB 1/2018/15Yr		KE5000008093	29-Jan-18	6-Jan-33	4,681	41,194.80	Fixed	12.5000				108.5358	
IFB 1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	6,795	36,787.30	Fixed	11.9500				99.6511	
IFB 1/2019/20Yr		KE5000009760	25-Mar-19	22-Feb-44	8,741	16,628.65	Fixed	12.2000				103.3094	
IFB 1/2019/18Yr		KE6000005543	28-Oct-19	5-Oct-37	5,982	71,028.55	Fixed	11.7500	11.5000	106.2078	101.6240	104.3555	90,000,000
MAB1/2017/3		KE5000006766	11-Apr-17	6-Apr-20	21	150.00	Fixed	10.0000	10.0000	104.4500	100.0000	100.0000	98,580
MAB2/2017/3		KE5000007210	11-Sep-17	7-Sep-20	173	444.00	Fixed	10.0000	10.0000	100.2200	100.0000	100.0000	885,729
BONDS SELL/BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES.50 MILLION													
FXD 1/2019/ 5Y		KE5000009547	25-Feb-19	19-Feb-24	1,433	65,092.22	Fixed	11.3040	10.1800	104.2713	103.5570	101.0940	10,000,000
FXD 1/2019/ 5Y		KE5000009547	25-Feb-19	19-Feb-24	1,433	65,092.22	Fixed	11.3040	9.8800	105.2524	104.5381	101.0940	15,200,000
FXD 2/2010/10Y	(Re-opened)	KE1000001998	1-Nov-10	19-Oct-20	215	33,387.90	Fixed	9.3070	11.8488	102.3797	98.5700	98.6468	8,500,000
FXD 2/2010/10Y	(Re-opened)	KE1000001998	1-Nov-10	19-Oct-20	215	33,387.90	Fixed	9.3070	8.6330	104.1753	100.3656	98.6468	16,800,000
FXD 1/2019/10Y		KE5000009653	25-Feb-19	12-Feb-29	3,253	52,067.58	Fixed	12.4380	11.5500	105.6398	104.8507	101.5294	7,000,000
FXD 1/2019/10Y		KE5000009653	25-Feb-19	12-Feb-29	3,253	52,067.58	Fixed	12.4380	11.7300	104.6239	103.8371	101.5294	7,000,000
FXD 3/2019/10Y		KE6000004876	19-Aug-19	6-Aug-29	3,428	45,014.80	Fixed	11.5170	11.4700	101.1937	100.2445	95.5524	3,000,000
FXD 1/2012/10Y	(Re-opened)	KE2000002358	25-Jun-12	13-Jun-22	817	35,273.70	Fixed	12.7050	9.2131	110.1479	106.9018	105.3580	4,500,000
FXD 1/2014/10Y	(Re-opened)	KE3000008890	25-May-15	15-Jan-24	1,398	35,852.15	Fixed	12.1800	9.3900	110.7357	108.7949	104.0675	2,000,000
FXD 1/2017/10Y		KE5000007327	31-Jul-17	19-Jul-27	3,078	35,174.40	Fixed	12.9660	11.9000	106.9112	106.0945	109.3700	2,200,000
FXD1/2013/15Y	(Re-opened)	KE4000003790	25-Feb-13	7-Feb-28	2,882	42,138.45	Fixed	11.2500	11.6000	99.1239	98.1967	97.0410	1,400,000
FXD1/2008/20Y	(Re-opened)	KE1000001403	30-Jun-06	5-Jun-26	3,001	36,145.10	Fixed	13.7500	12.7000	108.7321	105.2181	102.7507	2,500,000
FXD1/2011/20Y	(Re-opened)	KE2000002176	30-May-11	8-May-31	4,065	9,365.80	Fixed	10.0000	12.1554	90.3066	86.9824	87.0089	19,450,000
FXD1/2018/25Y		KE5000008549	25-Jun-18	25-May-43	8,468	27,831.52	Fixed	13.4000	13.0300	105.8022	102.6363	102.9618	9,200,000
FXD1/2018/25Y		KE5000008549	25-Jun-18	25-May-43	8,468	27,831.52	Fixed	13.4000	12.9000	106.7782	103.6123	102.9618	6,000,000
IFB 1/2015/12Yr		KE4000001553	30-Mar-15	15-Mar-27	2,553	51,192.20	Fixed	11.0000	9.6000	109.1584	109.1584	101.1579	2,000,000
IFB 1/2017/7Yr		KE5000007988	27-Nov-17	18-Nov-24	1,706	41,449.46	Fixed	12.5000	9.5700	112.7114	108.7966	108.7061	10,000,000
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	82	3,899.22	FIXED	13.0000				102.8034	
CTNB.BD.08.06.20/12.5		KE5000002872	15-Jun-15	8-Jun-20	82	2,100.77	FIXED	12.5000				103.0453	
CTNB.BD.08.06.20/12.5V		KE5000002989	15-Jun-15	8-Jun-20	82	2,100.77						9.7900	
STANBIC MULTICURRENCY MEDIUM TERM NOTE					*								
CFCB.BD.08/12/21-0042-12.95		KE4000002438	15-Dec-14	8-Dec-21	630	4,000.00	FIXED	12.9500				102.1348	
CBA FIXED MEDIUM TERM NOTE					*								
CBAB.BD.14/12/20-0043-12.75		KE4000003923	22-Dec-14	14-Dec-20	271	7,000.00	FIXED	12.7500				101.6743	
EABL FIXED MEDIUM TERM NOTE					*								
EABB.BD.15/03/18-0043-12.95		KE4000001547	23-Mar-15	19-Mar-20	1	5,000.00	FIXED	12.9500				109.4120	
EABB.BD.28/03/22-0052-14.17		KE5000007103	3-Apr-17	28-Mar-22	740	6,000.00	FIXED	14.1700				103.9318	
CHASE BANK FIXED MEDIUM S					*								
CHBB.BD.02/06/22-0048-13.5		KE5000002104	10-Jun-15	2-Jun-22	806	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	347	1,301.10	T B (91) + 1.00%					90.0000	
RPBD.BD.03/08/20-0047-13.65		KE5000003102	10-Aug-15	3-Aug-20	138	1,301.10	T B (91) + 1.00%					101.5187	
FAMILY BANK MEDIUM TERM NOTE					*								
FBKB.BD.15/04/21-0049-13.75		KE5000003763	26-Oct-15	19-Apr-21	397	1,297.10	FIXED	13.7500				100.0260	
FBKB.BD.15/04/21-0051-2.5		KE5000003870	26-Oct-15	19-Apr-21	397	600.70	T B (182) + 2.50%					94.7367	
FBKB.BD.15/04/21-0050-14		KE5000003987	26-Oct-15	19-Apr-21	397	121.00	FIXED	14.0000				94.7367	
ACORN GREEN BOND MEDIUM TERM NOTE					*								
ACORN FXD		KE6000007093	8-Nov-19	8-Nov-24	1,696	786.00	FIXED	12.2500					

Turnover in Bonds	
Today	Previous
1,168,234,309	2,630,729,212

Total Deals	
Today	Previous
106	73

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.

GLOSSARY

FR: Floating Rate Treasury Bond **MA**: 12 weeks 91 dev 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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