nairobi securities exchange

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

March 23, 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 23, 2020
TWO YEAR BONDS													
FXD.1/2018/2Y		KE5000009323	28-Jan-19	25-Jan-21	308	23,774.63	Fixed	10.7010				101.3542	
FIVE YEAR BONDS													
FXD.1/2015/5Y	(Re-opened)	KE5000002542	29-Jun-15	22-Jun-20	91	30,956.05	Fixed	13.1930				102.9845	
FXD.2/2015/5Y		KE5000003094	30-Nov-15	23-Nov-20	245	30,673.85	Fixed	13.9200				105.8605	
FXD.1/2016/5Y		KE5000004548	25-Apr-16	18-Apr-21	392	19,544.20	Fixed	14.3340				104.7641	
FXD.2/2016/5Y		KE5000005107	25-Jul-16	19-Jul-21	483	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		KE5000007434	28-Aug-17	22-Aug-22	882	29,598.15	Fixed	12.4650				104.6744	
FXD.2/2017/5Y		KE5000007764	23-Oct-17	17-Oct-22	938	20,712.10	Fixed	12.5170				105.1292	
FXD.1/2018/5Y		KE5000008218	26-Mar-18	20-Mar-23	1,092	30,798.55	Fixed	12.2990				104.5620	
FXD.1/2019/5Y		KE5000009547	25-Feb-19	19-Feb-24	1,428	65,092.22	Fixed	11.3040	11.1500	101.3600	100.4600	100.9329	200,000,000
FXD.2/2019/5Y		KE6000001096	13-May-19	6-May-24	1,505	39,210.15	Fixed	10.8720				100.6386	
FXD.3/2019/5Y		KE6000005766	16-Dec-19	9-Dec-24	1,722	28,491.06	Fixed	11.4920				101.2149	
TEN YEAR BONDS													
FXD.1/2010/10Y	(Re-opened)	KE4000003329	26-Apr-10	13-Apr-20	21	19,394.15	Fixed	8.7900				100.1957	
FXD.2/2010/10Y	(Re-opened)	KE1000001998	1-Nov-10	19-Oct-20	210	33,387.90	Fixed	9.3070				99.0749	
FXD.1/2012/10Y	(Re-opened)	KE2000002358	25-Jun-12	13-Jun-22	812	35,273.70	Fixed	12.7050				105.3580	
FXD.1/2013/10Y	(Re-opened)	KE2000006037	1-Jul-13	19-Jun-23	1,183	39,248.20	Fixed	12.3710	10.7500	107.4018	104.3090	104.3460	100,000,000
FXD.1/2014/10Yr	(Re-opened)	KE3000008890	25-May-15	15-Jan-24	1,393	35,852.15	Fixed	12.1800				104.0675	
FXD.1/2016/10Y		KE5000006329	29-Aug-16	17-Aug-26	2,338	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				109.3700	
FXD.1/2018/10Y		KE5000008762	27-Aug-18	14-Aug-28	3,066	40,606.85	Fixed	12.6860				104.6549	
FXD.2/2018/10Y		KE5000009216	17-Dec-18	4-Dec-28	3,178	40,606.85	Fixed	12.5020				105.7345	
FXD.1/2019/10Y		KE5000009653	25-Feb-19	12-Feb-29	3,248	52,067.58	Fixed	12.4380				100.8478	
FXD.2/2019/10Y		KE5000009877	15-Apr-19	2-Apr-29	3,297	51,326.72	Fixed	12.3000				100.1081	
FXD.3/2019/10Y		KE6000004876	19-Aug-19	6-Aug-29	3,423	45,014.80	Fixed	11.5170				95.5524	
FXD.4/2019/10Y		KE6000005659	25-Nov-19	12-Nov-29	3,521	36,463.69	Fixed	12.2800	11.8500	106.4116	102.3970	100.1245	150,000,000
FIFTEEN YEAR BONDS													
FXD.1/2007/15Y		KE1000001345	26-Mar-07	7-Mar-22	714	3,654.60	Fixed	14.5000				107.7595	
FXD.2/2007/15Y		KE1000001352	25-Jun-07	6-Jun-22	805	32,682.60	Fixed	13.5000	10.5000	109.6388	105.7446	106.3693	250,000,000
FXD.3/2007/15Y	(Re-opened)	KE1000001360	26-Nov-07	7-Nov-22	959	32,958.10	Fixed	12.5000				104.6281	
FXD.1/2008/15Y		KE1000001428	31-Mar-08	13-Mar-23	1,085	34,789.80	Fixed	12.0000				104.7622	
FXD.1/2009/15Y		KE4000003436	26-Oct-09	7-Oct-24	1,658	31,952.45	Fixed	12.5000				105.2705	
FXD.1/2010/15Y		KE4000003550	29-Mar-10	10-Mar-25	1,813	22,336.25	Fixed	10.2500				98.3676	
FXD.2/2010/15Y	(Re-opened)	KE2000001558	25-Apr-11	8-Dec-25	2,086	13,513.10	Fixed	9.0000				90.3686	
FXD.1/2012/15Y		KE4000003675	24-Sep-12	6-Sep-27	2,723	48,304.95	Fixed	11.0000				96.2987	
FXD.1/2012/15Y		KE4000003675	24-Sep-12	6-Sep-27	2,723	48,304.95	Fixed	11.0000				94.9909	
FXD.1/2013/15Y	(Re-opened)	KE4000003790	25-Feb-13	7-Feb-28	2,877	42,138.45	Fixed	11.2900				97.0410	
FXD.2/2013/15Y		KE4000003808	29-Apr-13	12-Apr-28	2,940	39,878.600	Fixed	12.0000				100.6307	
FXD.1/2018/15Y		KE5000008432	28-May-18	8-May-33	5,277	45,254.850	Fixed	12.6500				100.2723	
FXD.2/2018/15Y		KE5000008879	22-Oct-18	3-Oct-33	4,342	20,064.350	Fixed	12.7500				100.9279	
FXD.1/2019/15Y		KE5000009430	28-Jan-19	9-Jan-34	5,040	14,719.750	Fixed	12.8570				102.3126	
FXD.2/2019/15Y		KE6000001104	13-May-19	24-Apr-34	5,145	45,598.15	Fixed	12.7340				100.6694	
FXD.3/2019/15Y		KE6000001328	29-Jul-19	10-Jul-34	5,222	50,578.30	Fixed	12.3400				97.9292	
FXD.1/2020/15Y		KE6000007218	25-Feb-20	5-Feb-35	5,432	5,194.04	Fixed	12.7580				101.0254	
TWENTY YEAR BOND													
FXD.1/2006/20Y	(Re-opened)	KE1000001493	30-Jun-06	5-Jun-26	2,996	36,145.10	Fixed	13.7500				102.7507	
FXD.1/2011/20Yr	(Re-opened)	KE2000002176	30-May-11	8-May-31	4,060	3,365.80	Fixed	10.0000	10.5500	99.8769	96.4154	87.0089	87,000.000
FXD.1/2012/20Yr	(Re-opened)	KE4000003949	26-Nov-12	1-Nov-32	4,606	44,581.65	Fixed	12.0000				96.4164	
FXD.1/2016/20Yr		KE5000006543	26-Sep-16	1-Sep-36	6,006	12,761.20	Fixed	14.0000				109.2749	
FXD.1/2018/20Yr		KE5000008325	26-Mar-18	1-Mar-38	6,552	31,536.84	Fixed	13.2000				102.5860	
FXD.2/2018/20Yr		KE5000008655	30-Jul-18	5-Jul-38	6,678	15,846.65	Fixed	13.2000				103.3775	
FXD.1/2019/20Yr		KE5000009954	15-Apr-19	21-Mar-39	6,337	23,560.05	Fixed	12.9730	12.6300	107.4111	101.7173	99.0882	70,000,000
TWENTY FIVE YEAR BOND													
FXD.1/2010/25Yr	(Re-opened)	KE4000003089	28-Jun-10	28-May-35	5,544	20,192.50	Fixed	11.2500				91.2611	
FXD.1/2019/25Yr		KE5000008549	25-Jun-19	29-May-43	8,463	50,744.78	Fixed	13.4000	13.0900	105.5409	102.1909	102.9618	55,000,000
THIRTY YEAR BOND													
SDB.1/2011/30Yr	(Re-opened)	KE2000002135	28-Feb-11	21-Jan-41	7,609	28,144.70	Fixed	12.0000				92.8419	
INFRASTRUCTURE BONDS													
IFB.1/2008/12Yr		KE4000003196	23-Feb-09	6-Feb-21	322	7,868.37	Fixed	12.5000				104.1686	
IFB.2/2008/12Yr		KE4000003204	7-Dec-09	22-Nov-21	609	4,749.16	Fixed	12.0000				101.5126	
IFB.1/2011/12Yr		KE2000002242	3-Oct-11	18-Sep-23	1,274	10,283.10	Fixed	12.0000				107.6921	
IFB.1/2013/12Yr		KE3000008130	30-Sep-13	15-Sep-25	2,002	27,593.45	Fixed	11.0000				102.4664	
IFB.1/2014/12Yr		KE4000001109	27-Oct-14	12-Oct-26	2,394	26,482.59	Fixed	11.0000				97.5019	
IFB.1/2015/9Yr		KE5000004100	14-Dec-15	2-Dec-24	1,715	25,119.55	Fixed	11.0000				103.1112	
IFB.1/2015/12Yr		KE4000001553	30-Mar-15	18-Mar-27	2,546	51,192.20	Fixed	11.0000				101.1579	
IFB.1/2016/8Yr		KE5000004654	23-May-16	12-May-25	1,876	36,303.20	Fixed	12.5000				107.8403	
IFB.1/2016/15Yr		KE5000006659	24-Oct-16	6-Oct-31	4,214	40,029.65	Fixed	12.0000				96.6543	
IFB.1/2017/12Yr		KE5000006860	27-Feb-17	12-Feb-29	3,248	14,330.40	Fixed	12.0000				111.6234	
IFB.1/2017/7Yr		KE5000007988	27-Nov-17	18-Nov-24	1,701	41,449.46	Fixed	12.5000				105.3513	
IFB.1/2018/15Yr		KE5000008093	29-Jan-18	10-Jan-33	4,676	41,184.80	Fixed	12.5000				97.9414	
IFB.1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	6,790	36,787.30	Fixed	11.9500	12.5100	100.7344	96.5979	99.6511	100,000,000
IFB.1/2019/20Yr		KE5000009760	25-Mar-19	22-Feb-44	8,736	16,628.65	Fixed	12.2000				103.3094	
IFB.1/2019/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,877	71,028.55	Fixed	11.7500	12.2660	101.4354	96.6902	93.7208	500,000,000
MAB1/2017/3		KE5000006766	11-Apr-17	6-Apr-20	16	150.00	Fixed	10.0000	10.0000	104.5900	100.0000	100.0000	239,038
MAB2/2017/3		KE5000007210	11-Sep-17	7-Sep-20	168	444.00	Fixed	10.0000	10.0000	100.3600	100.0000	100.0000	1,782,993
BONDS SELL/BUY BACK TRANSACTIONS													
IFB.1/2019/6Yr		KE6000005543	28-Oct-19	8-Oct-25	5,877	71,028.55	Fixed	11.7500	13.2000	95.8966	91.1514	93.7208	545,000,000
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES.50 MILLION													
FXD.1/2012/10Yr	(Re-opened)	KE2000002358	25-Jun-12	13-Jun-22	812	35,273.70	Fixed	12.7050	9.2395	110.2297	106.8091	105.3580	10,000,000
FXD.1/2013/15Yr	(Re-opened)	KE4000003790	25-Feb-13	7-Feb-28	2,877	42,138.45	Fixed	11.2900	11.4000	100.2897	98.2080	97.0410	5,350,000
FXD.1/2018/20Yr		KE5000008549	25-Jun-18	29-May-43	8,463	27,831.52	Fixed	13.4000	13.2200	104.5688	101.2386	102.9618	2,500,000
FXD.1/2018/20Yr		KE5000009323	28-Jan-19	25-Jan-21	308	23,774.63	Fixed	10.7010	9.2000	102.8164	101.1701	101.3542	10,000,000
FXD.1/2019/5Y		KE5000009547	25-Feb-19	19-Feb-24	1,428	65,092.22	Fixed	11.3040	10.2800	104.0901	103.2206	100.9329	500,000
FXD.1/2019/ 5Yr		KE5000009547	25-Feb-19	19-Feb-24	1,428	65,092.22	Fixed	11.3040	9.9700	105.0972	104.2277	100.9329	6,600,000
FXD.1/2018/10Yr		KE5000009653	25-Feb-19	12-Feb-29	3,248	52,067.58	Fixed	12.4380	11.4700	106.2541	105.2973	100.8478	3,000,000
IFB.1/2018/15Yr		KE5000008093	29-Jan-18	10-Jan-33	4,676	41,184.80	Fixed	12.5000	10.9900	111.4307	109.5076	97.9414	2,500,000
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	77	3,899.22	FIXED	13.0000				102.8034	
CTNB.BD.08.06.20/12.5		KE5000002772	15-Jun-15	8-Jun-20	77	2,100.77	FIXED	12.5000				103.0953	
CTNB.BD.08.06.20/12.5V		KE5000002889	15-Jun-15	8-Jun-20	77	2,100.77						9.7900	
STANBIC MULTICURRENCY MEDIUM TERM NOTE													
CICB.BD.08/12/21-0042-12.95		KE4000002438	15-Dec-14	8-Dec-21	625	4,000.00	FIXED	12.9500				102.1348	
CBA FIXED MEDIUM TERM NOTE													
CBAB.BD.14/12/20-0041-12.75		KE4000003923	22-Dec-14	14-Dec-20	266	7,000.00	FIXED	12.7500	11.0000	104.6801	104.6801	101.6743	2,000,000
EABL FIXED MEDIUM TERM NOTE													
EABB.BD.18/03/18-0043-12.95		KE4000001547	23-Mar-15	19-Mar-20	4	5,000.00	FIXED	12.9500				109.4120	
EABB.BD.28/03/22-0052-14.17		KE5000007103	3-Apr-17	28-Mar-22	735	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	801	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	342	1,301.10	T-B (91) + 1.00%					90.0000	
RPBD.BD.05/08/20-0047-13.65		KE5000003102	10-Aug-15	3-Aug-20	3,055	1,301.10	T-B (91) + 1.00%					101.5187	
FAMILY BANK MEDIUM TERM NOTE													
FBKB.BD.18/04/21-0048-13.75		KE5000003763	26-Oct-15	19-Apr-21	392	1,297.10	FIXED	13.7500				100.0280	
FBKB.BD.18/04/21-0051-2.5		KE5000003870	26-Oct-15	19-Apr-21	392	600.70	T-B (182) + 2.50%					94.7367	
FBKB.BD.18/04/21-0050-14		KE5000003987	26-Oct-15	19-Apr-21	392	121.00	FIXED	14.0000				94.7367	
ACORN GREEN BOND MEDIUM TERM NOTE													
ACORN.FXD		KE6000007093	8-Nov-19	8-Nov-24	1,691	786.00	FIXED	12.2500					

Turnover in Bonds	
Today	Previous
2,101,472,031	5,518,497,058

Total Deals	
Today	Previous
88	98

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 Mavine Avenue **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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