nairobi securities exchange

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

February 10, 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													February 10, 2020
TWO YEAR BONDS													
FXD 1/2019/2Yr		KE5000009323	28-Jan-19	25-Jan-21	350	23,774.63	Fixed	10.7010				101.0283	
FIVE YEAR BONDS													
FXD 1/2015/ 5Yr	(Re-opened)	KE5000002542	29-Jun-15	22-Jun-20	133	30,956.05	Fixed	13.1930				102.9845	
FXD 2/2015/ 5Yr		KE5000003094	30-Nov-15	23-Nov-20	287	30,673.85	Fixed	13.9200				105.8605	
FXD 1/2016/ 5Yr		KE5000004548	25-Apr-16	19-Apr-21	434	19,544.20	Fixed	14.3340				106.4648	
FXD 2/2016/ 5Yr		KE5000005107	25-Jul-16	19-Jul-21	525	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				102.4205	
FXD 1/2017/ 5Yr		KE5000007434	28-Aug-17	22-Aug-22	924	29,599.15	Fixed	12.4650				105.3058	
FXD 2/2017/ 5Yr		KE5000007764	23-Oct-17	17-Oct-22	980	20,712.10	Fixed	12.5170				106.2719	
FXD 1/2018/ 5Yr		KE5000008218	26-Mar-18	20-Mar-23	1,134	30,795.55	Fixed	12.2990				103.3892	
FXD 1/2019/ 5Yr		KE5000009547	25-Feb-19	19-Feb-24	1,470	65,082.22	Fixed	11.3040	11.3750	104.9811	99.7639	99.6189	100,000,000
FXD 2/2019/ 5Yr		KE5000010096	13-May-19	8-May-24	1,547	39,210.15	Fixed	10.8720				100.6386	
FXD 3/2019/ 5Yr		KE6000005766	16-Dec-19	9-Dec-24	1,764	28,491.06	Fixed	11.4920				101.4354	
TEN YEAR BONDS													
FXD 1/2010/10Yr	(Re-opened)	KE4000003329	26-Apr-10	13-Apr-20	63	19,394.15	Fixed	8.7900				99.8130	
FXD 2/2010/10Yr	(Re-opened)	KE1000001998	1-Nov-10	19-Oct-20	252	33,387.90	Fixed	9.3070				98.6468	
FXD 1/2012/10Yr	(Re-opened)	KE2000002358	25-Jun-12	13-Jun-22	854	35,273.70	Fixed	12.7050				104.5033	
FXD 1/2013/10Yr	(Re-opened)	KE2000006037	1-Jul-13	19-Jun-23	1,225	39,248.20	Fixed	12.3710				103.8161	
FXD 1/2014/10Yr	(Re-opened)	KE3000008890	25-May-15	15-Jan-24	1,435	35,852.15	Fixed	12.1800				105.3624	
FXD 1/2016/10Yr		KE5000006329	29-Aug-16	17-Aug-26	2,380	18,306.45	Fixed	15.0390				121.7105	
FXD 1/2017/10Yr		KE5000007327	31-Jul-17	19-Jul-27	3,078	35,174.40	Fixed	12.9660				109.3700	
FXD 1/2018/10Yr		KE5000008762	27-Aug-18	14-Aug-28	3,108	40,606.85	Fixed	12.6960				103.8582	
FXD 2/2018/10Yr		KE5000009216	17-Dec-18	4-Dec-28	3,220	40,606.85	Fixed	12.5020				105.7345	
FXD 1/2019/10Yr		KE5000009653	25-Feb-19	12-Feb-29	3,290	52,067.58	Fixed	12.4380				101.2629	
FXD 2/2019/10Yr		KE5000009877	15-Apr-19	2-Apr-29	3,339	51,326.72	Fixed	12.3000				103.4592	
FXD 3/2018/10Yr		KE6000004876	19-Aug-19	6-Aug-29	3,465	45,014.80	Fixed	11.5170	12.2700	101.3690	95.8320	95.6945	300,000,000
FXD 4/2019/10Yr		KE6000005659	25-Nov-19	12-Nov-29	3,563	36,463.69	Fixed	12.2800				99.2865	
FIFTEEN YEAR BONDS													
FXD1/2007/15Yr		KE1000001345	26-Mar-07	7-Mar-22	756	3,654.60	Fixed	14.5000				102.3850	
FXD2/2007/15Yr		KE1000001352	25-Jun-07	6-Jun-22	847	32,682.60	Fixed	13.5000				107.0506	
FXD3/2007/15Yr	(Re-opened)	KE1000001360	26-Nov-07	7-Nov-22	1,001	32,958.10	Fixed	12.5000				104.7618	
FXD1/2008/15Yr		KE1000001428	31-Mar-08	13-Mar-23	1,127	34,789.80	Fixed	12.5000				107.1822	
FXD1/2009/15Yr		KE4000003436	26-Oct-09	7-Oct-24	1,701	31,952.45	Fixed	12.5000				108.8200	
FXD1/2010/15Yr		KE4000003550	29-Mar-10	10-Mar-25	1,855	22,336.25	Fixed	10.2500				98.3678	
FXD2/2010/15Yr	(Re-opened)	KE2000001558	25-Apr-11	8-Dec-25	2,128	13,513.10	Fixed	9.0000				89.1398	
FXD1/2012/15Yr		KE4000003675	24-Sep-12	6-Sep-27	2,765	48,304.95	Fixed	11.0000				94.9909	
FXD1/2013/15Yr	(Re-opened)	KE4000003790	25-Feb-13	7-Feb-28	2,919	42,138.45	Fixed	11.2500				97.0410	
FXD2/2013/15Yr		KE4000003808	29-Apr-13	10-Apr-28	2,982	39,876,600	Fixed	12.0000				98.4285	
FXD1/2018/15Yr		KE5000008432	28-May-18	9-May-33	5,277	49,254,850	Fixed	12.6500				99.6158	
FXD2/2018/15Yr		KE5000008879	22-Oct-18	3-Oct-33	4,984	29,064,350	Fixed	12.7500				104.2480	
FXD1/2019/15Yr		KE5000009430	28-Jan-19	9-Jan-34	5,082	14,719,750	Fixed	12.8570				101.9194	
FXD2/2019/15Yr		KE6000001104	13-May-19	24-Apr-34	5,187	45,598,15	Fixed	12.7240				101.4934	
FXD3/2019/15Yr		KE6000001328	29-Jul-19	10-Jul-34	5,264	50,578.30	Fixed	12.3400				100.5929	
TWENTY YEAR BOND													
FXD1/2008/20Yr	(Re-opened)	KE1000001493	30-Jun-08	5-Jun-28	3,038	38,145.10	Fixed	13.7500				102.7507	
FXD1/2011/20Yr	(Re-opened)	KE2000002176	30-May-11	5-May-31	4,102	9,365.80	Fixed	10.0000				97.9936	
FXD1/2012/20Yr	(Re-opened)	KE4000003949	26-Nov-12	1-Nov-32	4,648	44,581.65	Fixed	12.0000				100.3249	
FXD1/2016/20Yr		KE5000006543	26-Sep-16	1-Sep-36	6,048	12,761.20	Fixed	14.0000				109.2749	
FXD1/2018/20Yr		KE5000008325	26-Mar-18	1-Mar-38	6,594	23,262.15	Fixed	13.2000				103.3309	
FXD2/2018/20Yr		KE5000008655	30-Jul-18	5-Jul-38	6,720	15,846.65	Fixed	13.2000				103.3775	
FXD1/2019/20Yr		KE5000009984	15-Apr-19	21-Mar-39	6,979	23,560.05	Fixed	12.8730				100.1151	
TWENTY FIVE YEAR BOND													
FXD1/2010/25Yr	(Re-opened)	KE4000003089	28-Jun-10	28-May-35	5,586	20,192.50	Fixed	11.2500				91.2611	
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	8,505	5,152.60	Fixed	13.4000				103.2196	
THIRTY YEAR BOND													
SDB 1/2011/30Yr	(Re-opened)	KE2000002135	28-Feb-11	21-Jan-41	7,651	28,144.70	Fixed	12.0000				94.1774	
INFRASTRUCTURE BONDS													
IFB 1/2008/12Yr		KE4000003196	23-Feb-09	8-Feb-21	364	7,868.37	Fixed	12.5000				104.1666	
IFB 2/2008/12Yr		KE4000003204	7-Dec-09	22-Nov-21	651	4,749.16	Fixed	12.0000				101.5126	
IFB 1/2011/12Yr		KE2000002242	3-Oct-11	18-Sep-23	1,316	10,283.10	Fixed	12.0000				105.6658	
IFB 1/2013/12Yr		KE3000008130	30-Sep-13	15-Sep-25	2,044	27,593.48	Fixed	11.0000				102.0651	
IFB 1/2014/12Yr		KE4000001109	27-Oct-14	12-Oct-26	2,436	26,482.59	Fixed	11.0000	10.5000	105.2051	101.8205	103.7457	100,000,000
IFB 1/2015/9Yr		KE5000004100	14-Dec-15	2-Dec-24	1,757	25,119.55	Fixed	11.0000	10.0100	104.1452	102.2414	102.0265	120,000,000
IFB 1/2015/9Yr		KE5000004100	14-Dec-15	2-Dec-24	1,757	25,119.55	Fixed	11.0000	9.9500	104.2857	102.3819	102.0265	100,000,000
IFB 1/2015/12Yr		KE4000001653	30-Mar-15	15-Mar-27	2,590	51,192.20	Fixed	11.0000				99.9440	
IFB 1/2016/8Yr		KE5000006554	23-May-16	12-May-25	1,918	36,303.20	Fixed	12.5000				107.6817	
IFB 1/2016/15Yr		KE5000006659	24-Oct-16	6-Oct-31	4,256	40,029.65	Fixed	12.0000				105.2519	
IFB 1/2017/12Yr		KE5000006980	27-Feb-17	12-Feb-29	3,290	14,330.40	Fixed	12.5000				111.6234	
IFB 1/2017/7Yr		KE5000007988	27-Nov-17	19-Nov-24	1,743	41,449.46	Fixed	12.5000				107.7823	
IFB 1/2018/15Yr		KE5000008093	29-Jan-18	10-Jan-33	4,718	41,184.80	Fixed	12.5000				107.9706	
IFB 1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	6,832	36,787.30	Fixed	11.9500				105.4505	
IFB 1/2019/25Yr		KE5000009760	25-Mar-19	22-Feb-44	8,778	16,828.65	Fixed	12.2000				103.6746	
IFB 1/2019/18Yr		KE6000005543	28-Oct-19	8-Oct-35	5,719	71,028.55	Fixed	11.7500	11.0000	108.4527	105.0633	106.1331	198,750,000
MAR1/2017/3		KE5000006766	11-Apr-17	8-Apr-20	58	150.00	Fixed	10.0000	10.0000	103.4300	100.0000	100.0000	131,100
MAR2/2017/3		KE5000007210	11-Sep-17	7-Sep-20	210	444.00	Fixed	10.0000	10.0000	104.2000	100.0000	100.0000	797,442
BONDS SELL/BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES.50 MILLION													
FXD 1/2014/10Yr	(Re-opened)	KE3000008890	25-May-15	15-Jan-24	1,435	35,852.15	Fixed	12.1800	11.5000	102.7934	102.0907	105.3624	5,000,000
FXD 3/2019/ 5Yr		KE6000005766	16-Dec-19	9-Dec-24	1,764	28,491.06	Fixed	11.4920	10.6300	104.9366	103.1686	101.4354	1,000,000
FXD 3/2019/ 5Yr		KE6000005766	16-Dec-19	9-Dec-24	1,764	28,491.06	Fixed	11.4920	10.7500	104.4830	102.7150	101.4354	1,000,000
FXD 1/2015/ 5Yr		KE5000004100	14-Dec-15	2-Dec-24	1,757	25,119.55	Fixed	11.0000	9.1000	106.3114	104.4076	102.0265	7,500,000
IFB 1/2016/15Yr		KE5000006659	24-Oct-16	6-Oct-31	4,256	40,029.65	Fixed	12.0000	11.6000	105.5215	101.8252	105.2519	1,000,000
IFB 1/2019/25Yr		KE5000009760	25-Mar-19	22-Feb-44	8,778	16,828.65	Fixed	12.2000	11.6000	109.1370	104.4447	103.6746	7,000,000
IFB 1/2019/25Yr		KE5000009760	25-Mar-19	22-Feb-44	8,778	16,828.65	Fixed	12.2000	11.5500	109.5251	104.8328	103.6746	4,000,000
CORPORATE BONDS													
CENTUM BOND SENIOR UNSECURED FIXED RATE AND EQUITY LINKED NOTES													
CTNB.BD.08.06.20/13		KE5000002785	15-Jun-15	8-Jun-20	119	3,899.22	FIXED	13.0000				105.8021	
CTNB.BD.08.06.20/12.5		KE5000002872	15-Jun-15	8-Jun-20	119	2,100.77	FIXED	12.5000				100.0000	
CTNB.BD.08.06.20/12.5V		KE5000002989	15-Jun-15	8-Jun-20	119	2,100.77						8.5000	
STANBIC MULTICURRENCY MEDIUM TERM NOTE						-							
CFCB.BD.08/12/21-0042-12.95		KE4000002438	15-Dec-14	8-Dec-21	667	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	308	7,000.00	FIXED	12.7500				101.6743	
EABL FIXED MEDIUM TERM NOTE						-							
EABB.BD.19/03/18-0043-12.95		KE4000001547	23-Mar-15	19-Mar-20	38	5,000.00	FIXED	12.9500				104.7841	
EABB.BD.28/03/22-0052-14.17		KE5000007103	3-Apr-17	28-Mar-22	777	6,000.00	FIXED	14.1700				103.9318	
CHASE BANK FIXED MEDIUM S						-							
CHBO.BD.02/06/22-0044-13.5		KE5000002104	10-Jun-15	2-Jun-22	843	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	18	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	175	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	434	1,297.10	FIXED	13.7500				100.0260	
FBKB.BD.19/04/21-0052-2.5		KE5000003870	26-Oct-15	19-Apr-21	434	600.70	T.B (182) + 2.50%					94.7367	
FBKB.BD.19/04/21-0050-14		KE5000003987	26-Oct-15	19-Apr-21	434	121.00	FIXED	14.0000				94.7367	
ACORN GREEN BOND MEDIUM TERM NOTE						-							
ACORN FXD		KE6000007093	8-Nov-19	8-Nov-24	1,733	786.00	FIXED	12.2500					

Turnover in Bonds	
Today	Previous
946,178,542	**1,888,615,253**

Total Deals	
Today	Previous
52	**77**

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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