nairobi securities exchange

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

January 22, 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 22, 2020
TWO YEAR BONDS													
FXD 1/2019/2Yr		KE5000009323	28-Jan-19	25-Jan-21	369	23,774.63	Fixed	10.7010				101.0283	
FIVE YEAR BONDS													
FXD 1/2015/ 5Yr	(Re-opened)	KE5000002542	29-Jun-15	22-Jun-20	152	30,956.05	Fixed	13.1930				102.9845	
FXD 2/2015/ 5Yr		KE5000003094	30-Nov-15	23-Nov-20	306	30,673.85	Fixed	13.9200				105.8605	
FXD 1/2016/ 5Yr		KE5000004548	25-Apr-16	19-Apr-21	453	19,544.20	Fixed	14.3340				106.4648	
FXD 2/2016/ 5Yr		KE5000005107	25-Jul-16	19-Jul-21	544	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	10.3695	108.4248	104.0861	104.1022	213,800,000
FXD 3/2016/ 5Yr		KE5000006436	26-Sep-16	20-Sep-21	1,111	23,051.05	Fixed	13.1120	10.1500	108.7638	104.4051	104.1022	200,000,000
FXD 1/2017/ 5Yr		KE5000007434	28-Aug-17	22-Aug-22	943	12,112.20	Fixed	12.4650				105.3058	
FXD 2/2017/ 5Yr		KE5000007764	23-Oct-17	17-Oct-22	999	13,504.64	Fixed	12.5170				106.2719	
FXD 1/2018/ 5Yr		KE5000008218	26-Mar-18	20-Mar-23	1,153	30,795.55	Fixed	12.2990				103.3892	
FXD 1/2019/ 5Yr		KE5000009547	25-Feb-19	19-Feb-24	1,489	20,593.62	Fixed	11.3040				100.4694	
FXD 2/2019/ 5Yr		KE6000001096	13-May-19	6-May-24	1,566	39,210.15	Fixed	10.8720				100.6386	
FXD 3/2019/ 5Yr		KE6000005766	16-Dec-19	9-Dec-24	1,783	28,491.06	Fixed	11.4920				101.4354	
TEN YEAR BONDS													
FXD 1/2010/10Yr	(Re-opened)	KE4000003329	26-Apr-10	13-Apr-20	82	19,394.15	Fixed	8.7900				99.8130	
FXD 2/2010/10Yr	(Re-opened)	KE1000001998	1-Nov-10	19-Oct-20	271	18,849.90	Fixed	9.3070				99.5712	
FXD 1/2012/10Yr	(Re-opened)	KE2000002358	25-Jun-12	13-Jun-22	873	35,273.70	Fixed	12.7050				104.5857	
FXD 1/2013/10Yr	(Re-opened)	KE2000006037	1-Jul-13	19-Jun-23	1,244	39,248.20	Fixed	12.3710				103.8161	
FXD 1/2014/10Yr	(Re-opened)	KE3000008890	25-May-15	15-Jan-24	1,454	35,852.15	Fixed	12.1800				105.3624	
FXD 1/2016/10Yr		KE5000006329	29-Aug-16	17-Aug-26	2,399	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	12.8660				109.3700	
FXD 1/2018/15Yr		KE5000008762	27-Aug-18	14-Aug-28	3,127	40,606.85	Fixed	12.8860				103.8582	
FXD 2/2018/10Yr		KE5000009216	17-Dec-18	4-Dec-28	3,239	26,158.96	Fixed	12.5020				105.7345	
FXD 1/2019/10Yr		KE5000009653	25-Feb-19	12-Feb-29	3,309	32,808.00	Fixed	12.4380				99.8127	
FXD 2/2019/10Yr		KE5000009877	15-Apr-19	2-Apr-29	3,358	51,326.72	Fixed	12.3000	11.6700	106.6383	103.4592	105.0925	50,000,000
FXD 3/2019/10Yr		KE6000004876	19-Aug-19	6-Aug-29	3,484	45,014.80	Fixed	11.5170				95.6945	
FXD 4/2019/10Yr		KE6000005659	25-Nov-19	12-Nov-29	3,582	36,463.69	Fixed	12.2800				100.4129	
FIFTEEN YEAR BONDS													
FXD1/2007/15Yr		KE1000001345	26-Mar-07	7-Mar-22	775	3,654.60	Fixed	14.5000				102.3850	
FXD2/2007/15Yr		KE1000001352	25-Jun-07	6-Jun-22	866	33,646.84	Fixed	13.5000				107.0506	
FXD3/2007/15Yr	(Re-opened)	KE1000001360	26-Nov-07	7-Nov-22	1,020	32,958.10	Fixed	12.5000				104.7618	
FXD1/2008/15Yr		KE1000001428	31-Mar-08	13-Mar-23	1,146	33,963.50	Fixed	12.5000				107.1822	
FXD1/2009/15Yr		KE4000003436	26-Oct-09	7-Oct-24	1,720	9,420.45	Fixed	12.5000				108.8200	
FXD1/2010/15Yr		KE4000003550	29-Mar-10	10-Mar-25	1,874	22,336.25	Fixed	10.2500				98.3678	
FXD2/2010/15Yr	(Re-opened)	KE2000001558	29-Apr-11	8-Dec-25	2,147	13,513.10	Fixed	9.0000				92.4912	
FXD1/2012/15Yr		KE4000003675	24-Sep-12	6-Sep-27	2,784	48,304.95	Fixed	11.0000				94.9909	
FXD1/2013/15Yr	(Re-opened)	KE4000003790	25-Feb-13	7-Feb-28	2,938	42,138.45	Fixed	11.2500				97.0410	
FXD2/2013/15Yr		KE4000003808	29-Apr-13	10-Apr-28	3,001	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		KE5000008679	22-Oct-18	3-Oct-33	5,003	7,804.060	Fixed	12.7500				104.2480	
FXD1/2019/15Yr		KE5000009430	28-Jan-19	9-Jan-34	5,101	14,719.750	Fixed	12.8570				101.8194	
FXD2/2019/15Yr		KE6000001104	13-May-19	24-Apr-34	5,206	19,316.16	Fixed	12.7340				101.7967	
FXD3/2019/15Yr		KE6000001328	29-Jul-19	10-Jul-34	5,283	50,578.30	Fixed	12.3400				97.7550	
TWENTY YEAR BOND													
FXD1/2008/20Yr	(Re-opened)	KE1000001493	30-Jun-08	5-Jun-28	3,057	38,145.10	Fixed	13.7500				102.7507	
FXD1/2011/20Yr	(Re-opened)	KE2000002176	30-May-11	5-May-31	4,121	9,365.80	Fixed	10.0000	12.1250	88.8488	87.0631	96.7036	150,000,000
FXD1/2012/20Yr	(Re-opened)	KE4000002949	26-Nov-12	1-Nov-32	4,667	44,581.65	Fixed	12.0000				100.3249	
FXD1/2016/20Yr		KE5000006543	26-Sep-16	1-Sep-36	6,067	12,761.20	Fixed	14.0000				109.2749	
FXD1/2018/20Yr		KE5000008325	26-Mar-18	1-Mar-38	6,613	23,063.95	Fixed	13.2000				103.2910	
FXD2/2018/20Yr		KE5000008655	30-Jul-18	5-Jul-38	6,739	15,820.75	Fixed	13.2000				102.7727	
FXD1/2019/20Yr		KE5000009984	15-Apr-19	21-Mar-39	6,998	23,694.73	Fixed	12.8730				100.6817	
FXD1/2019/20Yr		KE5000009984	15-Apr-19	21-Mar-39	6,998	23,694.73	Fixed	12.8730				100.2547	
TWENTY FIVE YEAR BOND													
FXD1/2010/25Yr	(Re-opened)	KE4000003089	28-Jun-10	28-May-35	5,605	20,192.50	Fixed	11.2500				91.2611	
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	8,524	5,171.81	Fixed	13.4000				103.2196	
THIRTY YEAR BOND													
SDB 1/2011/30Yr	(Re-opened)	KE2000002135	28-Feb-11	21-Jan-41	7,670	28,144.70	Fixed	12.0000				94.1774	
INFRASTRUCTURE BONDS													
IFB 1/2009/12Yr		KE4000003196	23-Feb-09	8-Feb-21	383	7,868.37	Fixed	12.5000				104.1666	
IFB 2/2009/12Yr		KE4000003204	7-Dec-09	22-Nov-21	670	10,111.05	Fixed	12.0000				101.5126	
IFB 1/2011/12Yr		KE2000002242	3-Oct-11	18-Sep-23	1,335	10,283.10	Fixed	12.0000				105.9912	
IFB 1/2013/12Yr		KE3000008130	30-Sep-13	15-Sep-25	2,063	27,925.35	Fixed	11.0000	10.3000	105.7217	102.0851	104.2501	60,000,000
IFB 1/2014/12Yr		KE4000001109	27-Oct-14	12-Oct-26	2,455	35,480.90	Fixed	11.0000				101.2611	
IFB 1/2015/9Yr		KE5000004100	14-Dec-15	2-Dec-24	1,776	25,119.55	Fixed	11.0000				101.4092	
IFB 1/2015/12Yr		KE4000001653	30-Mar-15	15-Mar-27	2,609	51,192.20	Fixed	11.0000				101.6200	
IFB 1/2016/9Yr		KE5000004654	23-May-16	12-May-25	1,937	36,303.20	Fixed	12.5000				107.5053	
IFB 1/2016/15Yr		KE5000006659	24-Oct-16	6-Oct-31	4,275	40,029.65	Fixed	12.0000	11.2000	106.8420	103.7761	104.2798	500,000,000
IFB 1/2017/12Yr		KE5000006980	27-Feb-17	12-Feb-29	3,309	14,330.40	Fixed	12.5000				111.6234	
IFB 1/2017/7Yr		KE5000007988	27-Nov-17	18-Nov-24	1,762	41,462.40	Fixed	12.5000	10.0500	109.5282	107.5364	107.7039	150,000,000
IFB 1/2017/7Yr		KE5000007988	27-Nov-17	18-Nov-24	1,762	41,462.40	Fixed	12.5000	9.9500	109.8536	107.8618	107.7039	100,000,000
IFB 1/2018/15Yr		KE5000008693	29-Jan-18	10-Jan-33	4,737	41,250.34	Fixed	12.5000				107.0092	
IFB 1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	6,851	40,393.25	Fixed	11.9500				102.4985	
IFB 1/2019/25Yr		KE5000009760	25-Mar-19	22-Feb-44	8,797	16,303.06	Fixed	12.2000				100.9119	
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,738	68,466.07	Fixed	11.7500	11.2500	106.1005	103.3244	101.4526	409,000,000
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,738	68,466.07	Fixed	11.7500	11.4000	105.0729	102.2968	101.4526	100,000,000
MAB1/2017/3		KE5000008768	11-Apr-17	8-Apr-20	77	150.00	Fixed	10.0000	10.0000	102.9100	100.0000	100.0000	203,192
MAB2/2017/3		KE5000007210	11-Sep-17	7-Sep-20	229	444.00	Fixed	10.0000	10.0000	103.6800	100.0000	100.0000	363,360
BONDS SELL/BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES.50 MILLION													
FXD 2/2010/10Yr	(Re-opened)	KE1000001998	1-Nov-10	19-Oct-20	271	18,849.90	Fixed	9.3070	9.1000	102.4978	100.1199	99.5712	9,100,000
FXD 2/2019/10Yr		KE5000009877	15-Apr-19	2-Apr-29	3,358	51,326.72	Fixed	12.3000	11.4800	107.9288	104.5497	105.0925	3,000,000
FXD 3/2016/ 5Yr		KE5000006436	26-Sep-16	20-Sep-21	1,111	23,051.05	Fixed	13.1120	10.3700	108.4240	104.0653	104.1022	1,500,000
FXD 3/2016/ 5Yr		KE5000006436	26-Sep-16	20-Sep-21	1,111	23,051.05	Fixed	13.1120	10.7000	104.1037	102.9356	104.1022	2,000,000
IFB 1/2011/12Yr		KE2000002242	3-Oct-11	18-Sep-23	1,335	10,283.10	Fixed	12.0000	9.8000	110.6005	106.6115	105.9912	3,500,000
IFB 1/2015/9Yr		KE5000004100	14-Dec-15	2-Dec-24	1,776	25,119.55	Fixed	11.0000	9.1300	105.7449	104.4152	101.4092	10,000,000
IFB 1/2018/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,738	68,466.07	Fixed	11.7500	11.5000	104.3964	101.6203	101.4526	5,200,000
IFB 1/2017/7Yr		KE5000007988	27-Nov-17	18-Nov-24	1,762	41,462.40	Fixed	12.5000	10.1000	109.3660	107.3742	107.7039	13,750,000
IFB 1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	6,851	40,393.25	Fixed	11.9500	10.8800	109.0977	106.9638	102.4985	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	138	3,899.22	FIXED	13.0000				105.8021	
CTNB.BD.08.06.20/12.5		KE5000002872	15-Jun-15	8-Jun-20	138	2,100.77	FIXED	12.5000				100.0000	
CTNB.BD.08.06.20/12.5V		KE5000002989	15-Jun-15	8-Jun-20	138	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	686	5,080.00	FIXED	12.9500				101.3875	
CBA FIXED MEDIUM TERM NOTE													
CBAB.BD.14/12/20-0041-12.75		KE4000003923	22-Dec-14	14-Dec-20	327	7,000.00	FIXED	12.7500				101.1209	
EABL FIXED MEDIUM TERM NOTE													
EABB.BD.19/03/18-0043-12.95		KE4000001547	23-Mar-15	19-Mar-20	57	5,000.00	FIXED	12.9500				104.3760	
EABB.BD.28/03/22-0052-14.17		KE5000007103	3-Apr-17	28-Mar-22	796	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	862	4,822.40	FIXED	13.2500				100.0000	
REAL PEOPLE MEDIUM TERM NOTE													
RPBD.BD.06/08/18-0046-13.45		KE5000002096	10-Aug-15	28-Feb-20	37	267.10	T.B (91) + 1.00%					90.0000	
RPBD.BD.03/08/20-0047-13.45		KE5000003102	10-Aug-15	3-Aug-20	194	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	453	1,297.10	FIXED	13.7500				100.0260	
FBKB.BD.19/04/21-0051-2.5		KE5000003870	26-Oct-15	19-Apr-21	453	600.70	T.B (182) + 2.50%					94.7367	
FBKB.BD.19/04/21-0050-14		KE5000003987	26-Oct-15	19-Apr-21	453	121.00	FIXED	14.0000				94.7367	
ACORN GREEN BOND MEDIUM TERM NOTE													
ACORN FXD		KE6000007093	8-Nov-19	8-Nov-24	1,752	786.00	FIXED	12.2500					

Turnover in Bonds.	
Today	Previous
1,803,416,552	2,451,833,084

Total Deals	
Today	Previous
75	95

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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